

# FACTSHEET - AS OF 04-Sep-2024

## Solactive Credit Agricole EOD AR 0.90 Index (2024-05-29)

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SL0L8Z0 / SL0L8Z	Base Value / Base Date	8.72 Points / 07.05.2013
Bloomberg / Reuters	SOLCA090 Index / .SOLCA090	Last Price	13.78
Index Calculator	Solactive AG	Dividends	0.90 AR Points
Index Type	Adjusted Return	Calculation	09:30am to 4:55 pm (EST), every 15 seconds
Index Currency	EUR	History	Available daily back to 07.05.2013
Index Members	2		

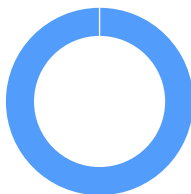
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	7.66%	-5.55%	13.88%	25.50%	11.58%	58.03%
Performance (p.a.)						4.18%
Volatility (p.a.)	14.09%	23.44%	19.08%	17.88%	18.88%	30.64%
High	13.92	14.62	14.92	14.92	14.92	17.65
Low	12.70	12.67	12.10	10.88	11.62	6.29
Sharpe Ratio*	10.07	-1.04	1.39	1.24	0.73	0.02
Max. Drawdown	-1.15%	-13.34%	-15.08%	-15.08%	-15.08%	-64.36%
VaR 95 \ 99				-28.3% \ -63.2%		-44.6% \ -82.6%
CVaR 95 \ 99				-50.2% \ -88.8%		-72.4% \ -127.3%

\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

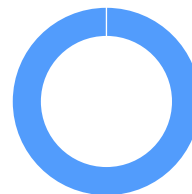
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• DE 100.0%



## TOP COMPONENTS AS OF 04-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
CAGR EOD GTR Index		DE	EUR	100.02%
EUR-CASH	EUR-CASH	DE	EUR	-0.02%

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