

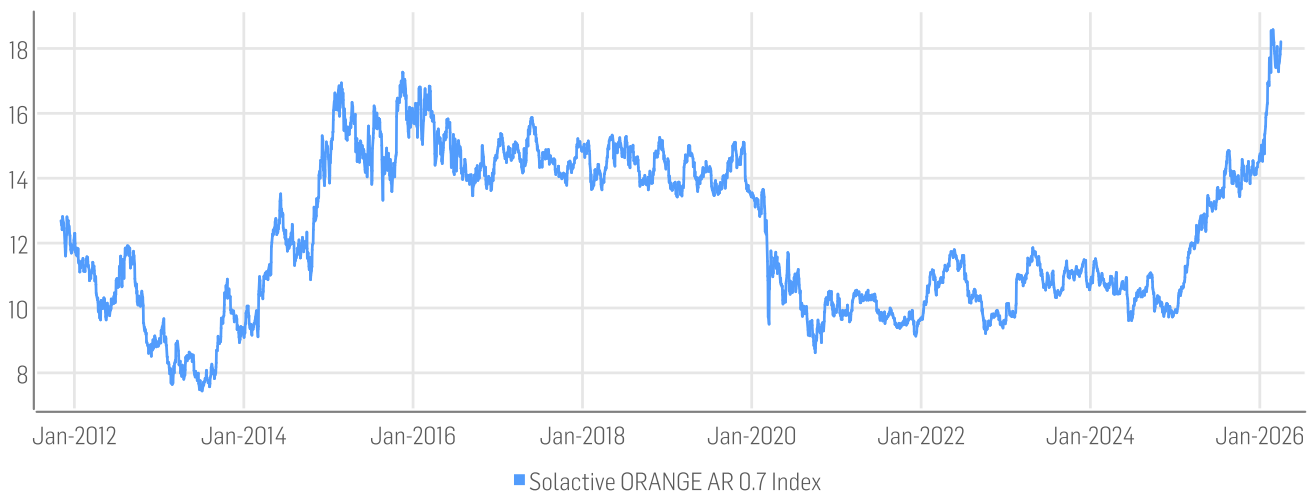
# FACTSHEET - AS OF 02-Apr-2026

## Solactive ORANGE AR 0.7 Index

### DESCRIPTION

Solactive ORANGE AR 0.7 Index aims to track the performance of the ORAN GTR Index adjusted for a synthetic dividend of 0.7 index points per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                            |                        |  |
|---------------------|----------------------------|------------------------|--|
| ISIN / WKN          | DE000SLOEKE7 / SLOEKE      | Base Value / Base Date | 12.69 Points / 4.11.2011               |
| Bloomberg / Reuters | SOORAAR2 Index / .SOORAAR2 | Last Price             | 18.21                                  |
| Index Calculator    | Solactive AG               | Dividends              | Reinvested                             |
| Index Type          | Adjusted Return            | Calculation            | 08:00 to 18:52 (CET), every 15 seconds |
| Index Currency      | EUR                        | History                | Available daily back to 04.11.2011     |
| Index Members       | 2                          |                        |  |

## STATISTICS

| EUR                | 30D    | 90D    | 180D   | 360D            | YTD    | Since Inception |
|--------------------|--------|--------|--------|-----------------|--------|-----------------|
| Performance        | 0.11%  | 23.46% | 34.19% | 51.00%          | 24.64% | 43.50%          |
| Performance (p.a.) |        |        |        |                 |        | 2.54%           |
| Volatility (p.a.)  | 16.10% | 26.21% | 21.88% | 19.70%          | 26.05% | 21.89%          |
| High               | 18.21  | 18.58  | 18.58  | 18.58           | 18.58  | 18.58           |
| Low                | 17.28  | 14.52  | 13.43  | 12.02           | 14.52  | 7.44            |
| Sharpe Ratio*      | -0.04  | 5.08   | 3.64   | 2.54            | 5.29   | 0.03            |
| Max. Drawdown      | -5.00% | -7.00% | -7.00% | -9.56%          | -7.00% | -50.09%         |
| VaR 95 \ 99        |        |        |        | -30.7% \ -38.6% |        | -34.5% \ -60.8% |
| CVaR 95 \ 99       |        |        |        | -36.1% \ -47.5% |        | -50.3% \ -77.8% |

\* 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

• FR 100.0%



## TOP COMPONENTS AS OF 02-Apr-2026

| Company   | Ticker        | Country | Currency | Index Weight (%) |
|-----------|---------------|---------|----------|------------------|
| ORANGE SA | ORA FP Equity | FR      | EUR      | 100.01%          |
| EUR-CASH  | EUR-CASH      | DE      | EUR      | -0.01%           |

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