

# FACTSHEET - AS OF 02-Apr-2026

## Solactive CREDIT AGRICOLE AR 0.8 Index (2023-07-20)

### DESCRIPTION

Solactive CREDIT AGRICOLE AR 0.8 Index (2023-07-20) aims to track the performance of the SOLACTIVE CAGR GTR INDEX adjusted for a synthetic dividend of 0.8 index points per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                            |                        |  |
|---------------------|----------------------------|------------------------|--|
| ISIN / WKN          | DE000SLOJXY7 / SLOJXY      | Base Value / Base Date | 7.82 Points / 4.11.2011                    |
| Bloomberg / Reuters | SOCA08AR Index / .SOCA08AR | Last Price             | 15.99                                      |
| Index Calculator    | Solactive AG               | Dividends              | 0.8 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 2011.11.04         |
| Index Members       | 1                          |                        |  |

## STATISTICS

| EUR                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception  |
|--------------------|---------|---------|---------|-----------------|---------|------------------|
| Performance        | -7.30%  | -9.10%  | -5.55%  | 9.75%           | -7.89%  | 104.48%          |
| Performance (p.a.) |         |         |         |                 |         | 5.09%            |
| Volatility (p.a.)  | 31.41%  | 25.18%  | 22.26%  | 22.02%          | 24.99%  | 32.39%           |
| High               | 17.27   | 18.68   | 18.68   | 18.68           | 18.68   | 18.68            |
| Low                | 15.50   | 15.50   | 15.44   | 14.38           | 15.50   | 3.96             |
| Sharpe Ratio*      | -1.98   | -1.35   | -0.58   | 0.36            | -1.19   | 0.10             |
| Max. Drawdown      | -10.25% | -17.02% | -17.02% | -17.02%         | -17.02% | -63.78%          |
| VaR 95 \ 99        |         |         |         | -40.4% \ -72.0% |         | -48.9% \ -90.3%  |
| CVaR 95 \ 99       |         |         |         | -59.7% \ -83.2% |         | -76.9% \ -125.7% |

\* 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).

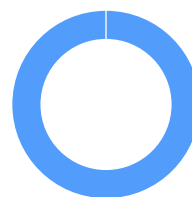
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• FR 100.0%



## TOP COMPONENTS AS OF 02-Apr-2026

| Company               | Ticker        | Country | Currency | Index Weight (%) |
|-----------------------|---------------|---------|----------|------------------|
| Money Market Position |               |         |          | -0.01%           |
| CREDIT AGRICOLE SA    | ACA FP Equity | FR      | EUR      | 100.01%          |

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