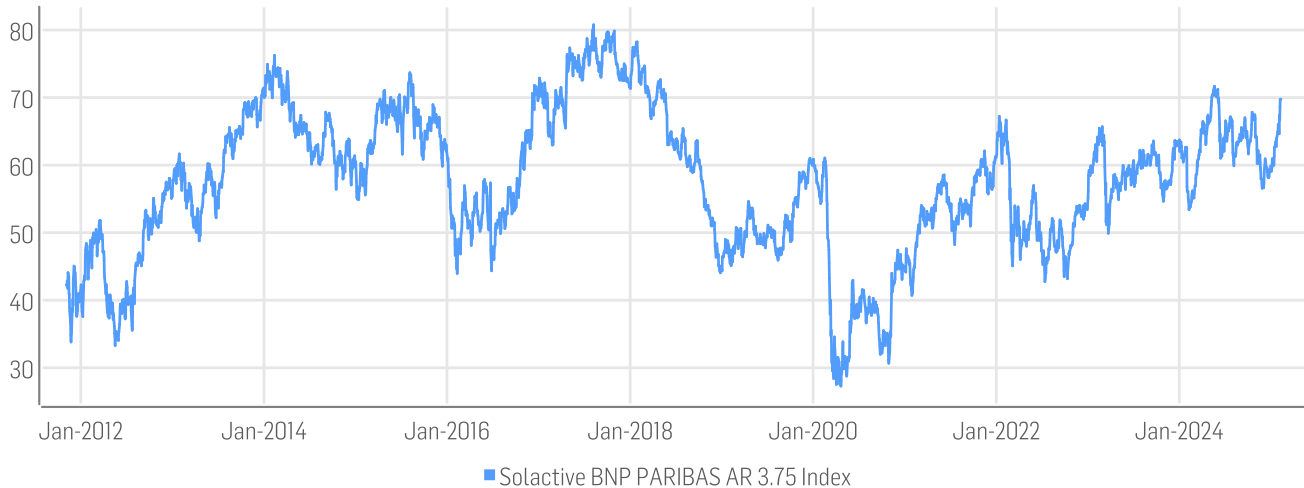


# FACTSHEET - AS OF 10-Feb-2025

## Solactive BNP PARIBAS AR 3.75 Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOFJH9 / SLOFJH	Base Value / Base Date	42.31 Points / 04.11.2011
Bloomberg / Reuters	SOBNPPAR Index / .SOBNPPAR	Last Price	69.76
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type		Calculation	08:00 to 22:53 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 04.11.2011
Index Members	2		

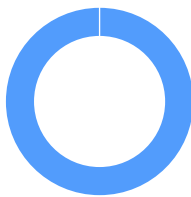
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	16.50%	15.25%	12.86%	28.54%	16.56%	64.88%
Performance (p.a.)						3.84%
Volatility (p.a.)	22.39%	21.22%	21.31%	22.04%	21.75%	32.20%
High	69.76	69.76	69.76	71.66	69.76	80.78
Low	60.14	56.56	56.56	54.27	59.08	27.28
Sharpe Ratio*	24.09	3.54	1.18	1.20	13.28	0.04
Max. Drawdown	-2.18%	-8.08%	-16.62%	-21.07%	-2.18%	-66.23%
VaR 95 \ 99				-41.7% \ -63.2%		-49.0% \ -90.5%
CVaR 95 \ 99				-54.1% \ -73.3%		-77.0% \ -127.1%

\* 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).

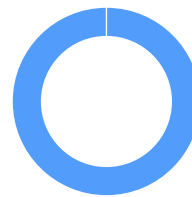
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• DE 100.0%



## TOP COMPONENTS AS OF 10-Feb-2025

Company	Ticker	Country	Currency	Index Weight (%)
BNPP GTR Index		DE	EUR	100.04%
EUR-CASH	EUR-CASH	DE	EUR	-0.04%

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