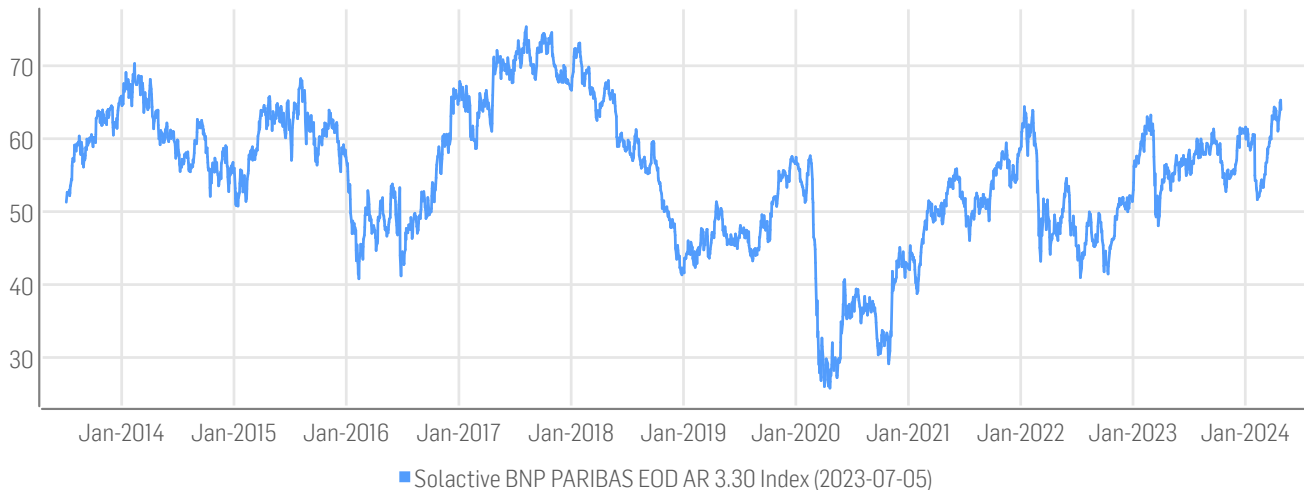


# FACTSHEET - AS OF 26-Apr-2024

## Solactive BNP PARIBAS EOD AR 3.30 Index (2023-07-05)

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOJW07 / SLOJW0	Base Value / Base Date	51.29 Points / 2013.07.05
Bloomberg / Reuters	SOBNP330 Index / .SOBNP330	Last Price	63.99
Index Calculator	Solactive AG	Dividends	3.30 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 2013.07.05
Index Members	1		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.18%	5.61%	19.14%	18.76%	5.11%	24.76%
Performance (p.a.)						2.07%
Volatility (p.a.)	22.04%	27.27%	23.21%	22.26%	25.52%	31.12%
High	65.29	65.29	65.29	65.29	65.29	75.35
Low	61.04	51.64	51.64	51.64	51.64	25.80
Sharpe Ratio*	1.92	0.77	1.67	0.68	0.49	-0.06
Max. Drawdown	-5.13%	-14.77%	-16.16%	-16.16%	-16.16%	-65.76%
VaR 95 \ 99				-35.3% \ -49.0%		-46.6% \ -84.6%
CVaR 95 \ 99				-53.9% \ -108.4%		-74.7% \ -131.7%

\* 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).

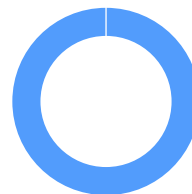
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• FR 100.0%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.01%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	100.01%

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