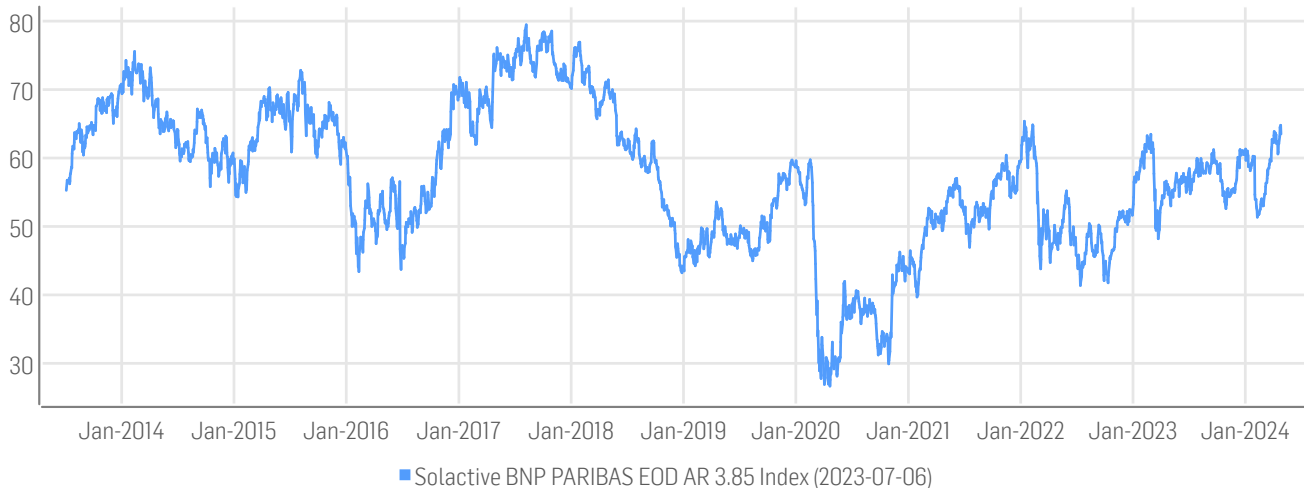


# FACTSHEET - AS OF 26-Apr-2024

## Solactive BNP PARIBAS EOD AR 3.85 Index (2023-07-06)

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOJW3	Base Value / Base Date	55.27 Points / 2013.07.05
Bloomberg / Reuters	SOBNP385 Index / .SOBNP385	Last Price	63.50
Index Calculator	Solactive AG	Dividends	3.85 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		

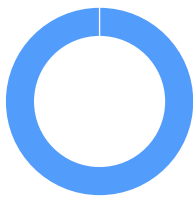
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.10%	5.36%	18.56%	17.64%	4.77%	14.89%
Performance (p.a.)						1.29%
Volatility (p.a.)	22.03%	27.28%	23.22%	22.35%	25.53%	31.13%
High	64.79	64.79	64.79	64.79	64.79	79.47
Low	60.59	51.35	51.35	51.35	51.35	26.67
Sharpe Ratio*	1.87	0.72	1.61	0.63	0.45	-0.08
Max. Drawdown	-5.15%	-14.80%	-16.25%	-16.25%	-16.25%	-66.44%
VaR 95 \ 99				-35.3% \ -49.1%		-46.7% \ -84.9%
CVaR 95 \ 99				-54.8% \ -113.6%		-74.8% \ -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).

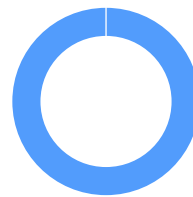
## COMPOSITION BY CURRENCIES

• 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				-0.02%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	100.02%

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