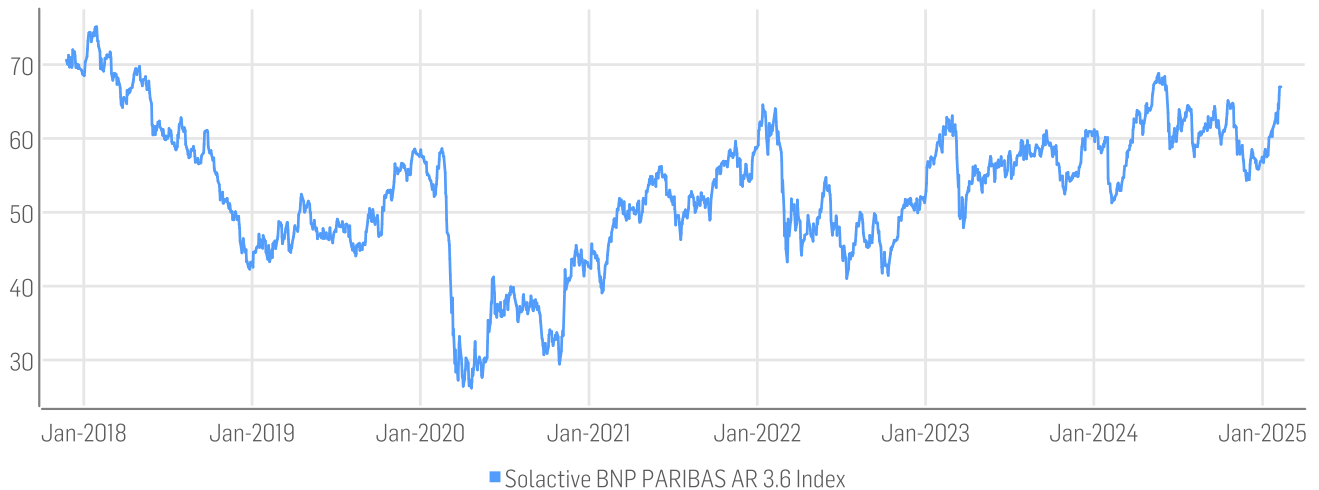


# FACTSHEET - AS OF 10-Feb-2025

## Solactive BNP PARIBAS AR 3.6 Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOJWG6 / SLOJWG	Base Value / Base Date	70.6 Points / 2017.11.24
Bloomberg / Reuters	SOLBNP36 Index / .SOLBNP36	Last Price	66.98
Index Calculator	Solactive AG	Dividends	3.6 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 2017.11.24
Index Members	2		

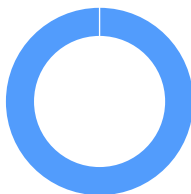
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	16.51%	15.24%	12.87%	28.54%	16.55%	-5.13%
Performance (p.a.)						-0.73%
Volatility (p.a.)	22.41%	21.21%	21.30%	22.04%	21.75%	31.92%
High	66.98	66.98	66.98	68.80	66.98	75.12
Low	57.74	54.31	54.31	52.11	56.73	26.19
Sharpe Ratio*	24.09	3.55	1.18	1.20	13.27	-0.11
Max. Drawdown	-2.18%	-8.07%	-16.61%	-21.06%	-2.18%	-65.14%
VaR 95 \ 99				-41.5% \ -63.3%		-48.3% \ -96.1%
CVaR 95 \ 99				-54.1% \ -73.3%		-79.4% \ -139.0%

\* 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).

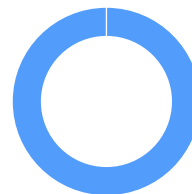
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• DE 100.0%



## TOP COMPONENTS AS OF 10-Feb-2025

Company	Ticker	Country	Currency	Index Weight (%)
Solactive BNP GTR Index	SOLGBNP Index	DE	EUR	100.04%

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