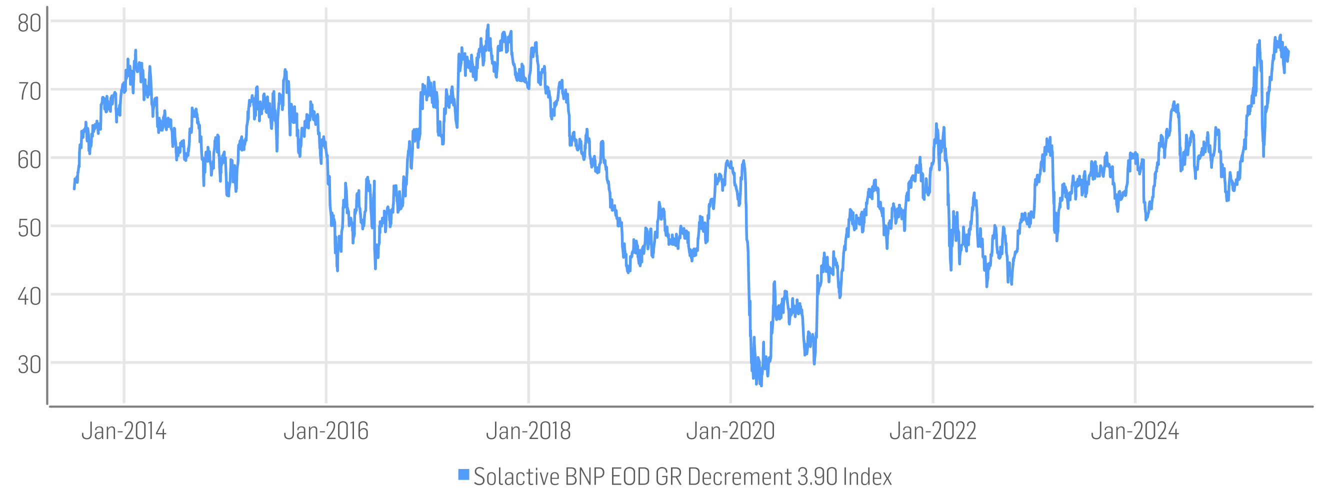
FACTSHEET - AS OF 08-Jul-2025
Solactive BNP EOD GR Decrement 3.90 Index

DESCRIPTION

Solactive BNP EOD GR Decrement 3.90 Index aims to track the performance of the Solactive BNP EOD GTR Index adjusted for a synthetic dividend of 3.9 index points per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0KEP3 / SL0KEP	Base Value / Base Date	55.4 Points / 2013.07.05
Bloomberg / Reuters	SOBNP390 Index / .SOBNP390	Last Price	75.55
Index Calculator	Solactive AG	Dividends	3.9 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		

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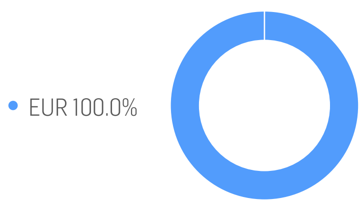
STATISTICS

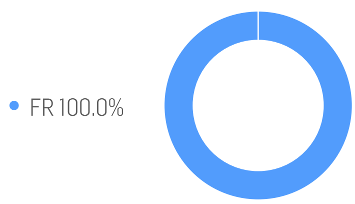
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.65%	25.58%	31.69%	22.39%	33.08%	36.37%
Performance (p.a.)						2.62%
Volatility (p.a.)	27.06%	28.14%	30.34%	26.17%	29.92%	30.66%
High	77.93	77.93	77.93	77.93	77.93	79.41
Low	72.41	60.16	56.79	53.68	56.04	26.58
Sharpe Ratio*	-1.10	5.33	2.40	0.80	2.40	0.02
Max. Drawdown	-7.08%	-7.08%	-22.00%	-22.00%	-22.00%	-66.53%
VaR 95 \ 99				-45.4% \ -68.4%		-46.5% \ -82.8%
CVaR 95 \ 99				-61.8% \ -98.9%		-73.6% \ -128.0%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 08-Jul-2025

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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