

# FACTSHEET - AS OF 06-Jun-2025

## Solactive BASF SE EOD AR 3.3 Index (2024-03-06)

### DESCRIPTION

Solactive BASF SE EOD AR 3.3 Index (2024-03-06) aims to track the performance of the Solactive BASF SE EOD GTR Index adjusted for a synthetic dividend of 3.3 index points per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SL0LRJ6 / SL0LRJ	Base Value / Base Date	50.06 Points / 2010.01.04
Bloomberg / Reuters	SOBASF33 Index / .SOBASF33	Last Price	43.15
Index Calculator	Solactive AG	Dividends	3.3 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 2010.01.04
Index Members	2		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.53%	-19.32%	-3.34%	-11.63%	0.58%	-13.80%
Performance (p.a.)						-0.96%
Volatility (p.a.)	21.43%	29.43%	33.56%	29.56%	34.98%	26.74%
High	46.93	52.91	54.41	54.41	54.41	99.91
Low	42.82	39.36	39.36	39.36	39.36	38.95
Sharpe Ratio*	-0.90	-2.05	-0.26	-0.47	-0.02	-0.12
Max. Drawdown	-8.76%	-26.40%	-27.66%	-27.66%	-27.66%	-61.01%
VaR 95 \ 99				-46.5% \ -70.4%		-43.2% \ -73.0%
CVaR 95 \ 99				-65.6% \ -91.7%		-63.7% \ -95.7%

\* 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).

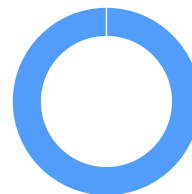
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• DE 100.0%



## TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
BASF SE	BAS GY Equity	DE	EUR	100.02%
EUR-CASH	EUR-CASH	DE	EUR	-0.02%

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