

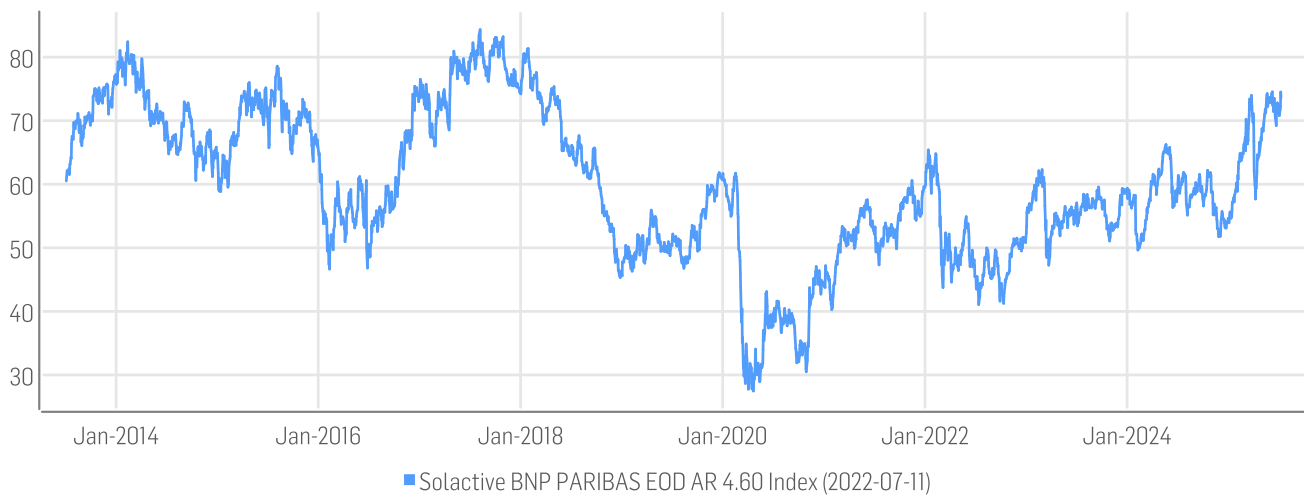
FACTSHEET - AS OF 10-Jul-2025

Solactive BNP PARIBAS EOD AR 4.60 Index (2022-07-11)

DESCRIPTION

Solactive BNP PARIBAS EOD AR 4.60 Index (2022-07-11) aims to track the performance of the Solactive BNP EOD GTR Index adjusted for a synthetic dividend of 4.60 index points per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

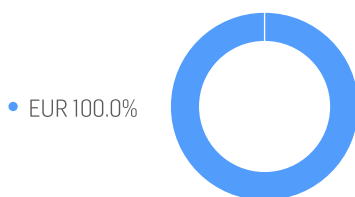
ISIN / WKN	DE000SLQQFR3 /	Base Value / Base Date	60.51 Points / 07.05.2013
Bloomberg / Reuters	SO1BN460 Index / .SO1BN460	Last Price	73.59
Index Calculator	Solactive AG	Dividends	4.60 AR Points
Index Type	Adjusted Return	Calculation	08:00 AM to 06:53 PM (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 07.05.2013
Index Members	1		

STATISTICS

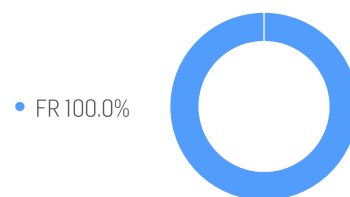
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.59%	24.08%	34.68%	22.43%	34.68%	21.62%
Performance (p.a.)						1.64%
Volatility (p.a.)	28.83%	25.79%	30.61%	26.27%	30.01%	30.67%
High	74.51	74.54	74.54	74.54	74.54	84.33
Low	69.23	59.31	54.86	51.75	53.93	27.47
Sharpe Ratio*	0.67	5.35	2.65	0.79	2.49	-0.01
Max. Drawdown	-5.82%	-7.12%	-22.04%	-22.04%	-22.04%	-67.43%
VaR 95 \ 99				-45.4% \ -68.5%		-46.6% \ -83.0%
CVaR 95 \ 99				-61.9% \ -98.9%		-73.7% \ -128.2%

* 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 10-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
BNP PARIBAS SA	BNP FP Equity	FR	EUR	100.00%

DISCLAIMER

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