

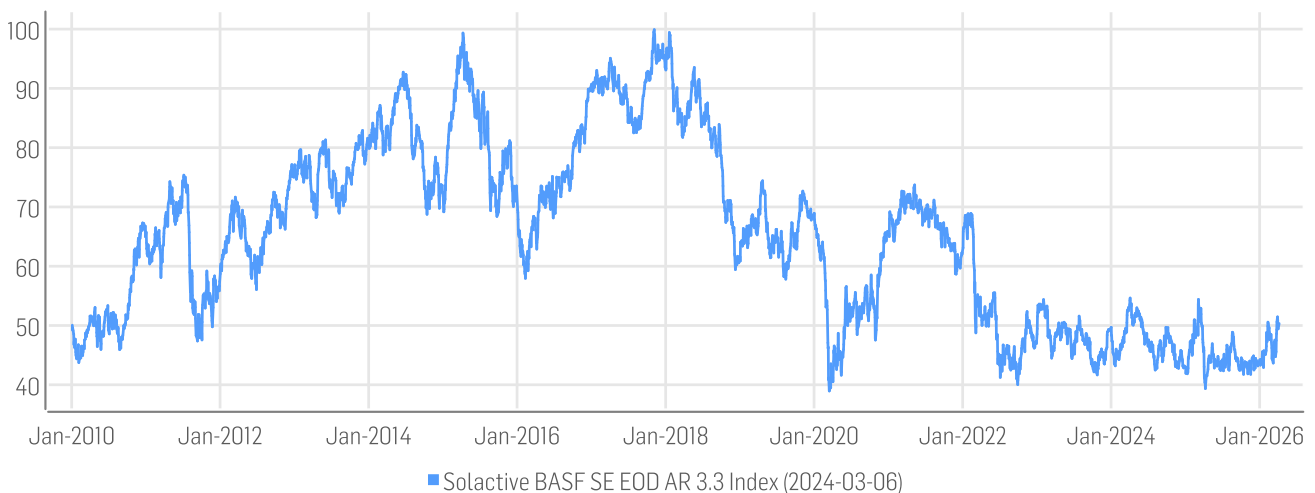
# FACTSHEET - AS OF 07-Apr-2026

## 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 / 4.1.2010
Bloomberg / Reuters	SOBASF33 Index / .SOBASF33	Last Price	50.34
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	13.99%	15.56%	16.55%	24.73%	14.67%	0.56%
Performance (p.a.)						0.03%
Volatility (p.a.)	35.18%	32.43%	28.22%	26.14%	32.23%	26.75%
High	51.46	51.46	51.46	51.46	51.46	99.91
Low	43.66	42.92	41.76	41.50	42.92	38.95
Sharpe Ratio*	11.11	2.40	1.22	0.89	2.03	-0.07
Max. Drawdown	-5.91%	-13.66%	-13.66%	-14.55%	-13.66%	-61.01%
VaR 95 \ 99				-39.5% \ -59.6%		-42.9% \ -72.9%
CVaR 95 \ 99				-50.7% \ -69.1%		-63.0% \ -94.6%

\* 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).

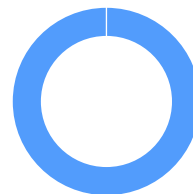
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• DE 100.0%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
BASF SE	BAS GY Equity	DE	EUR	100.09%
EUR-CASH	EUR-CASH	DE	EUR	-0.09%

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