

# FACTSHEET - AS OF 07-Apr-2026

## Solactive BNP PARIBAS AR 3.5 Index

### DESCRIPTION

Solactive BNP PARIBAS AR 3.5 Index aims to track the performance of the BNPP GTR Index 2 adjusted for a synthetic dividend of 3.5 index points per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOGT62 / SLOGT6	Base Value / Base Date	43.28 Points / 2.1.2019
Bloomberg / Reuters	.SOLBNP35	Last Price	87.15
Index Calculator	Solactive AG	Dividends	3.5 AR Points
Index Type	Adjusted Return	Calculation	08:00am to 22:53pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 02.01.2019
Index Members	2		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.39%	4.06%	8.57%	34.24%	2.58%	101.36%
Performance (p.a.)						10.12%
Volatility (p.a.)	37.26%	31.21%	29.45%	27.07%	30.54%	33.07%
High	93.39	100.77	100.77	100.77	100.77	100.77
Low	84.31	83.75	69.18	67.76	83.75	26.61
Sharpe Ratio*	-0.97	0.50	0.55	1.22	0.27	0.25
Max. Drawdown	-9.72%	-16.33%	-16.44%	-20.37%	-16.33%	-55.28%
VaR 95 \ 99				-45.2% \ -68.7%		-52.0% \ -98.0%
CVaR 95 \ 99				-65.9% \ -100.0%		-82.3% \ -141.6%

\* 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

• FR 100.0%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
BNP PARIBAS SA	BNP FP Equity	FR	EUR	100.06%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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