

# FACTSHEET - AS OF 02-Apr-2026

## Solactive BNP PARIBAS EOD AR 3.65 Index (2023-07-06)

### DESCRIPTION

Solactive BNP PARIBAS EOD AR 3.65 Index (2023-07-06) aims to track the performance of the Solactive BNP EOD GTR Index adjusted for a synthetic dividend of 3.65 index points per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOJWI5 / SLOJWI	Base Value / Base Date	53.83 Points / 5.7.2013
Bloomberg / Reuters	SOBNP365 Index / .SOBNP365	Last Price	83.85
Index Calculator	Solactive AG	Dividends	3.65 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		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.01%	0.66%	4.43%	32.13%	2.04%	55.77%
Performance (p.a.)						3.54%
Volatility (p.a.)	38.08%	30.98%	29.66%	28.01%	30.76%	30.49%
High	90.27	97.42	97.42	97.42	97.42	97.42
Low	81.49	81.00	66.94	61.21	81.00	26.36
Sharpe Ratio*	-1.44	0.03	0.25	1.10	0.21	0.05
Max. Drawdown	-9.73%	-16.35%	-16.63%	-20.44%	-16.35%	-66.20%
VaR 95 \ 99				-52.1% \ -68.7%		-46.7% \ -82.6%
CVaR 95 \ 99				-67.7% \ -100.1%		-73.3% \ -126.6%

\* 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).

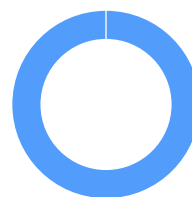
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• FR 100.0%



## TOP COMPONENTS AS OF 02-Apr-2026

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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