

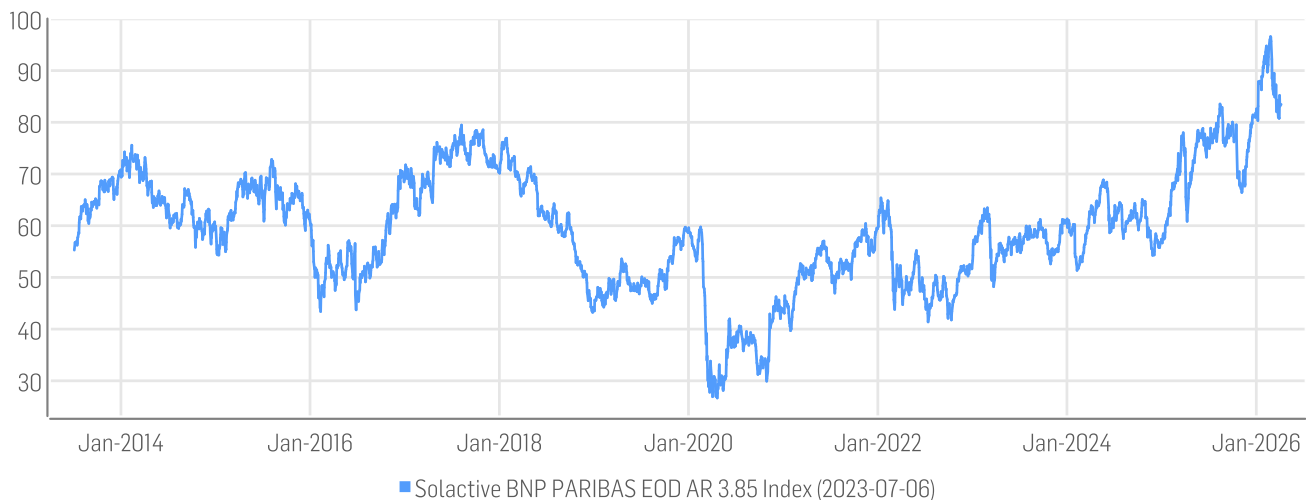
# FACTSHEET - AS OF 07-Apr-2026

## Solactive BNP PARIBAS EOD AR 3.85 Index (2023-07-06)

### DESCRIPTION

Solactive BNP PARIBAS EOD AR 3.85 Index (2023-07-06) aims to track the performance of the Solactive BNP EOD GTR Index adjusted for a synthetic dividend of 3.85 index points per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOJW3	Base Value / Base Date	55.27 Points / 5.7.2013
Bloomberg / Reuters	SOBNP385 Index / .SOBNP385	Last Price	83.47
Index Calculator	Solactive AG	Dividends	3.85 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	-3.44%	3.92%	8.25%	33.42%	2.43%	51.02%
Performance (p.a.)						3.28%
Volatility (p.a.)	37.30%	31.24%	29.48%	27.09%	30.57%	30.49%
High	89.48	96.57	96.57	96.57	96.57	96.57
Low	80.76	80.32	66.42	65.29	80.32	26.67
Sharpe Ratio*	-0.98	0.48	0.53	1.18	0.25	0.04
Max. Drawdown	-9.75%	-16.37%	-16.47%	-20.49%	-16.37%	-66.44%
VaR 95 \ 99				-45.4% \ -68.8%		-46.7% \ -82.7%
CVaR 95 \ 99				-66.0% \ -100.2%		-73.4% \ -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 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.06%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	100.06%

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