

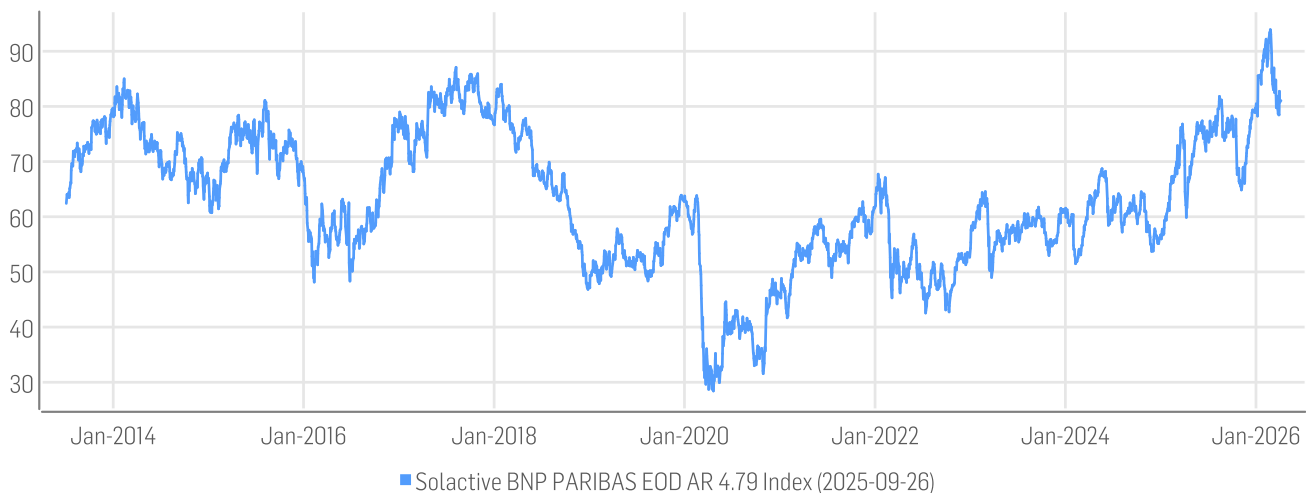
# FACTSHEET - AS OF 07-Apr-2026

## Solactive BNP PARIBAS EOD AR 4.79 Index (2025-09-26)

### DESCRIPTION

Solactive BNP PARIBAS EOD AR 4.79 Index (2025-09-26) aims to track the performance of the Solactive BNP EOD GTR Index adjusted for a synthetic dividend of 4.79 index points per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLORY47 / SLORY4	Base Value / Base Date	62.41 Points / 5.7.2013
Bloomberg / Reuters	SOLBP479 Index / .SOLBP479	Last Price	81.06
Index Calculator	Solactive AG	Dividends	4.79 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 05.07.2013
Index Members	1		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.55%	3.60%	7.55%	31.66%	2.09%	29.88%
Performance (p.a.)						2.07%
Volatility (p.a.)	37.22%	31.19%	29.46%	27.06%	30.52%	30.49%
High	86.98	93.92	93.92	93.92	93.92	93.92
Low	78.45	78.24	64.85	64.24	78.24	28.41
Sharpe Ratio*	-1.01	0.43	0.47	1.12	0.20	0.00
Max. Drawdown	-9.81%	-16.47%	-16.55%	-20.75%	-16.47%	-67.38%
VaR 95 \ 99				-45.4% \ -68.8%		-46.7% \ -82.9%
CVaR 95 \ 99				-66.0% \ -100.4%		-73.5% \ -126.8%

\* 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	100.00%

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