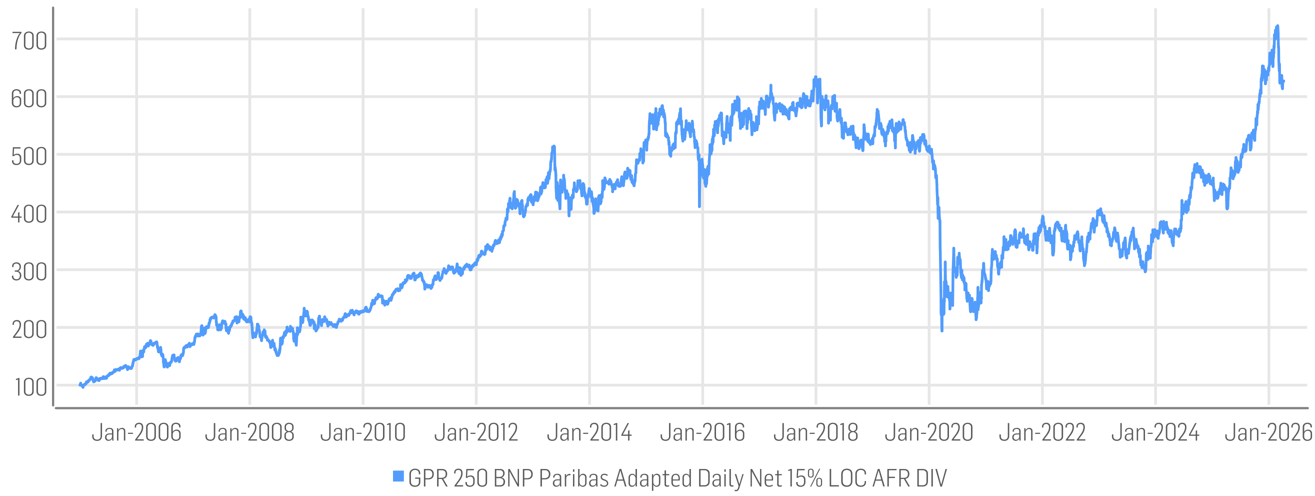
# FACTSHEET - AS OF 07-Apr-2026
# GPR 250 BNP Paribas Adapted Daily Net 15% LOC AFR DIV

## HISTORICAL PERFORMANCE




## CHARACTERISTICS

| | | | |
|---|---|---|---|
| ISIN / WKN | GPR000002971 / 000297 | Base Value / Base Date | 100.0 Points / 31.12.2004 |
| Bloomberg / Reuters | /.BNP2971 | Last Price | 627.31 |
| Index Calculator | Solactive AG | 52W High | 722.95 |
| Index Type | | 52W Low | 405.28 |
| Index Currency | USD | Calculation | 8:00am to 11:00pm (CET), every 15 seconds |
| Dividends | Reinvested | History | Available daily back to 31.12.2004 |

## STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|---|---|---|---|---|---|---|
| Performance | -5.13% | -7.11% | 14.07% | 53.36% | -2.75% | 527.31% |
| Performance (p.a.) | | | | | | 9.02% |
| Volatility (p.a.) | 20.34% | 21.34% | 20.13% | 18.65% | 21.09% | 23.15% |
| High | 656.52 | 722.95 | 722.95 | 722.95 | 722.95 | 722.95 |
| Low | 613.74 | 613.74 | 549.94 | 429.77 | 613.74 | 96.19 |
| Sharpe Ratio* | -2.51 | -1.38 | 1.34 | 2.72 | -0.65 | 0.23 |
| Max. Drawdown | -7.18% | -15.11% | -15.11% | -15.11% | -15.11% | -69.45% |
| VaR 95 \ 99 | | | | -28.7% \ -48.9% | | -31.4% \ -59.1% |
| CVaR 95 \ 99 | | | | -40.8% \ -53.9% | | -52.6% \ -97.0% |

* 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).

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