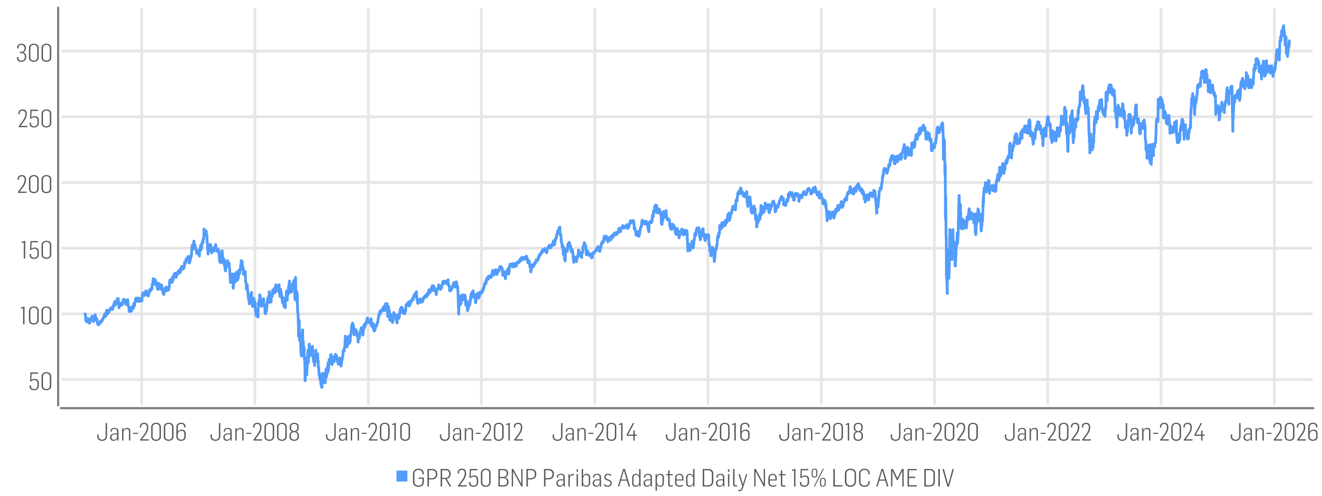
FACTSHEET - AS OF 07-Apr-2026
GPR 250 BNP Paribas Adapted Daily Net 15% LOC AME DIV

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000002974 / 000297	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/.BNP2974	Last Price	307.93
Index Calculator	Solactive AG	52W High	319.34
Index Type		52W Low	238.96
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	-2.01%	6.50%	8.70%	22.77%	8.19%	207.93%
Performance (p.a.)						5.43%
Volatility (p.a.)	14.57%	12.99%	12.56%	13.11%	12.63%	26.69%
High	311.58	319.34	319.34	319.34	319.34	319.34
Low	295.97	289.14	278.75	258.67	284.63	44.04
Sharpe Ratio*	-1.76	1.96	1.18	1.49	2.44	0.07
Max. Drawdown	-5.82%	-7.32%	-7.32%	-7.32%	-7.32%	-73.22%
VaR 95 \ 99				-19.6% \ -28.9%		-33.1% \ -84.0%
CVaR 95 \ 99				-26.2% \ -38.9%		-65.4% \ -138.1%

* 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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