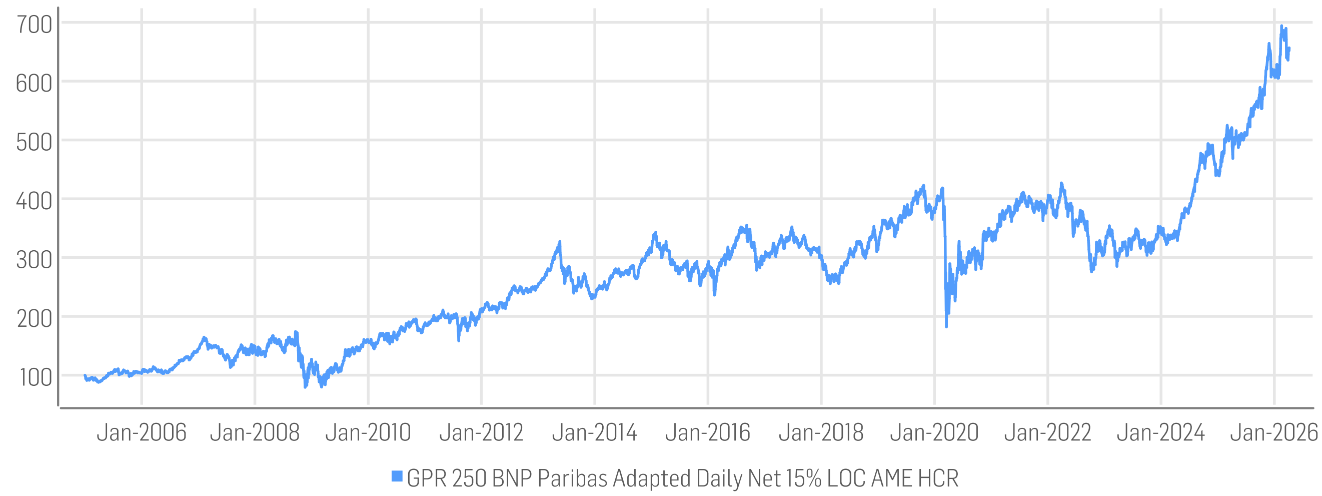
FACTSHEET - AS OF 07-Apr-2026
GPR 250 BNP Paribas Adapted Daily Net 15% LOC AME HCR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000002975 / 000297	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/.BNP2975	Last Price	656.71
Index Calculator	Solactive AG	52W High	694.34
Index Type		52W Low	468.51
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	-1.88%	7.42%	17.91%	34.48%	7.88%	556.71%
Performance (p.a.)						9.25%
Volatility (p.a.)	20.87%	18.53%	16.87%	16.36%	18.15%	29.86%
High	689.77	694.34	694.34	694.34	694.34	694.34
Low	635.70	605.11	553.00	487.00	605.11	79.33
Sharpe Ratio*	-1.16	1.62	2.14	1.92	1.62	0.19
Max. Drawdown	-7.84%	-8.45%	-8.90%	-8.90%	-8.45%	-56.96%
VaR 95 \ 99				-28.4% \ -38.1%		-39.6% \ -88.0%
CVaR 95 \ 99				-37.1% \ -57.9%		-71.9% \ -140.7%

* 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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