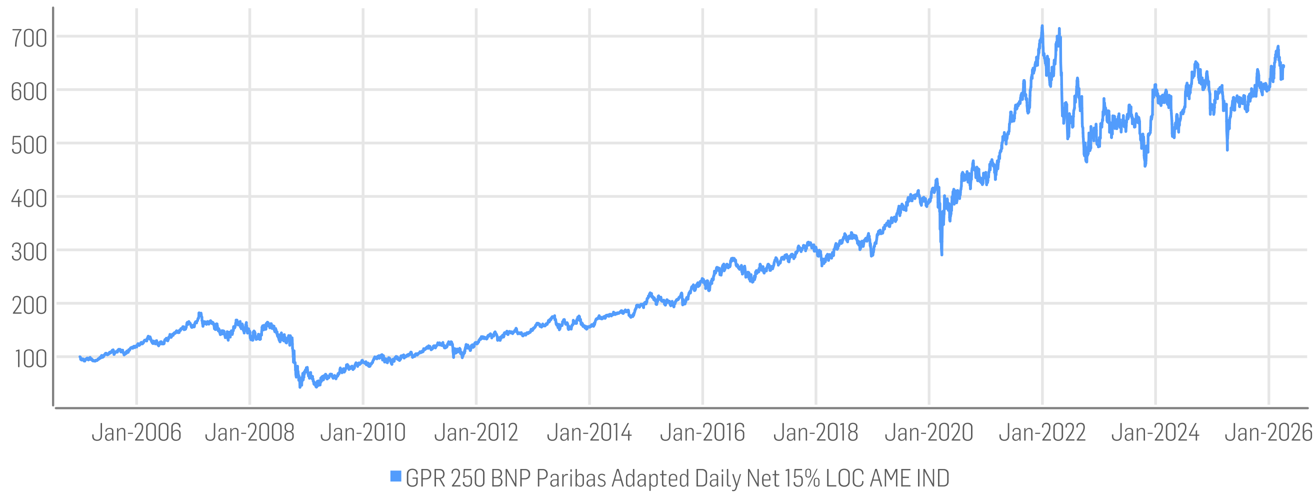
FACTSHEET - AS OF 07-Apr-2026
GPR 250 BNP Paribas Adapted Daily Net 15% LOC AME IND

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000002977 / 000297	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/.BNP2977	Last Price	644.78
Index Calculator	Solactive AG	52W High	681.25
Index Type		52W Low	486.64
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	-1.62%	6.60%	7.35%	25.01%	7.54%	544.78%
Performance (p.a.)						9.16%
Volatility (p.a.)	17.69%	17.04%	15.81%	16.23%	16.58%	30.51%
High	660.64	681.25	681.25	681.25	681.25	719.65
Low	618.98	604.89	587.34	526.42	599.55	42.63
Sharpe Ratio*	-1.23	1.52	0.75	1.34	1.68	0.18
Max. Drawdown	-6.31%	-9.14%	-9.14%	-9.14%	-9.14%	-76.59%
VaR 95 \ 99				-24.9% \ -46.7%		-39.7% \ -92.0%
CVaR 95 \ 99				-38.5% \ -49.9%		-75.2% \ -148.5%

* 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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