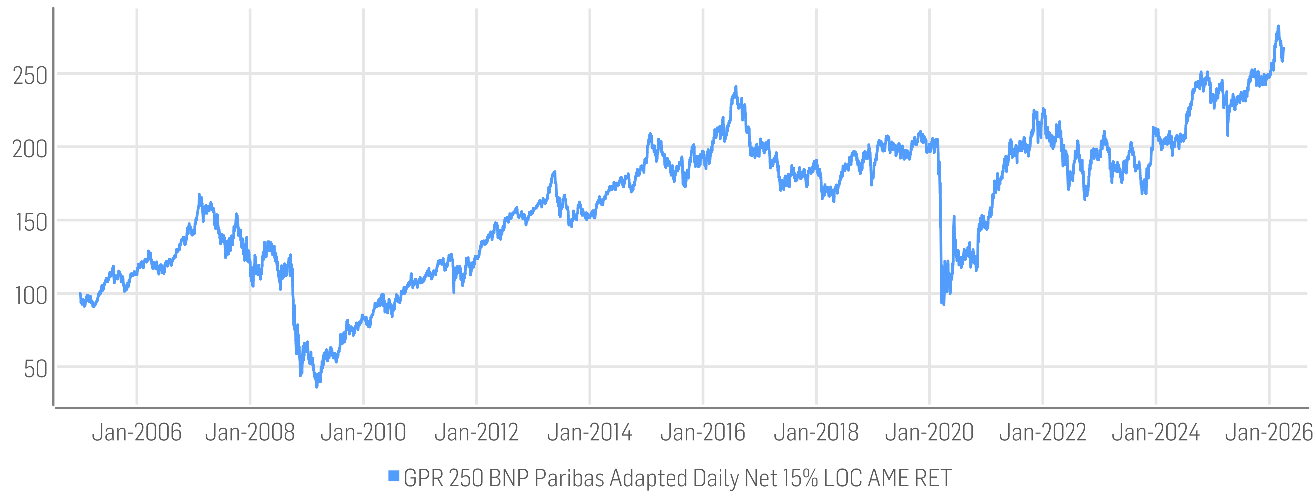
# FACTSHEET - AS OF 06-Apr-2026
# GPR 250 BNP Paribas Adapted Daily Net 15% LOC AME RET

## HISTORICAL PERFORMANCE




## CHARACTERISTICS

| | | | |
|---|---|---|---|
| ISIN / WKN | GPR000002981 / 000298 | Base Value / Base Date | 100.0 Points / 31.12.2004 |
| Bloomberg / Reuters | /.BNP2981 | Last Price | 266.91 |
| Index Calculator | Solactive AG | 52W High | 282.41 |
| Index Type | | 52W Low | 207.68 |
| 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 | -2.75% | 6.91% | 8.80% | 21.97% | 7.85% | 166.91% |
| Performance (p.a.) | | | | | | 4.73% |
| Volatility (p.a.) | 14.30% | 13.99% | 12.60% | 13.31% | 13.67% | 29.81% |
| High | 273.57 | 282.41 | 282.41 | 282.41 | 282.41 | 282.41 |
| Low | 258.26 | 248.85 | 241.17 | 218.84 | 247.47 | 36.02 |
| Sharpe Ratio* | -2.27 | 1.97 | 1.19 | 1.40 | 2.17 | 0.04 |
| Max. Drawdown | -5.90% | -8.55% | -8.55% | -8.55% | -8.55% | -78.51% |
| VaR 95 \ 99 | | | | -20.7% \ -37.6% | | -37.6% \ -89.2% |
| CVaR 95 \ 99 | | | | -29.6% \ -44.5% | | -72.1% \ -144.5% |

* 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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