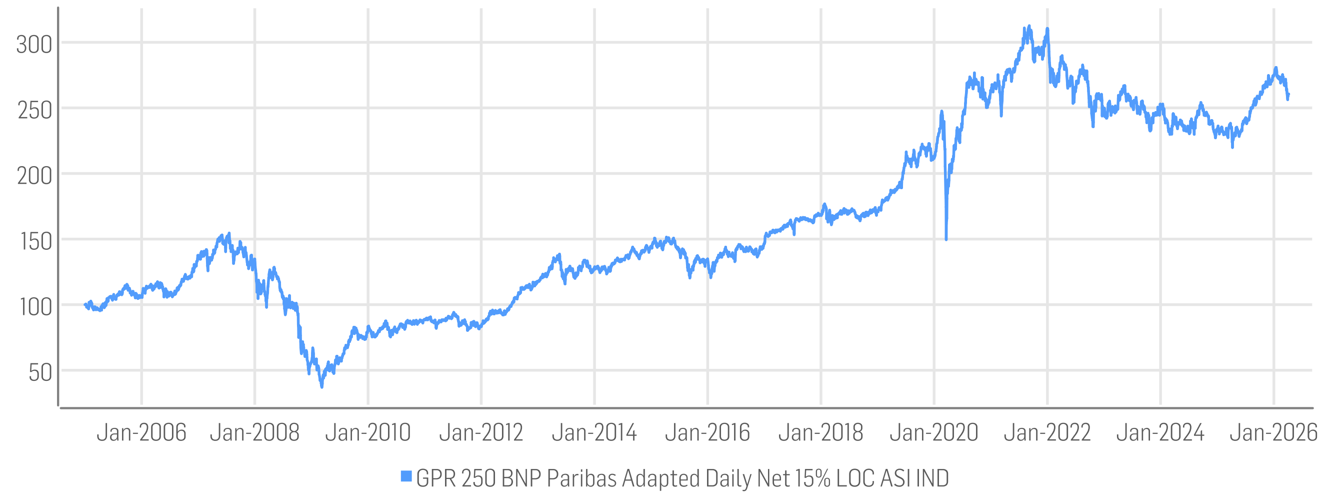
FACTSHEET - AS OF 07-Apr-2026
GPR 250 BNP Paribas Adapted Daily Net 15% LOC ASI IND

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000002983 / 000298	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/.BNP2983	Last Price	260.46
Index Calculator	Solactive AG	52W High	280.86
Index Type		52W Low	219.77
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	-3.68%	-6.43%	-0.39%	15.75%	-5.30%	160.46%
Performance (p.a.)						4.60%
Volatility (p.a.)	13.26%	10.18%	8.93%	8.31%	9.89%	18.20%
High	271.86	280.86	280.86	280.86	280.86	312.70
Low	256.26	256.26	256.26	225.69	256.26	36.97
Sharpe Ratio*	-3.04	-2.68	-0.50	1.48	-2.24	0.05
Max. Drawdown	-5.74%	-8.76%	-8.76%	-8.76%	-8.76%	-76.09%
VaR 95 \ 99				-13.2% \ -24.0%		-25.3% \ -54.8%
CVaR 95 \ 99				-19.6% \ -28.5%		-44.8% \ -85.5%

* 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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