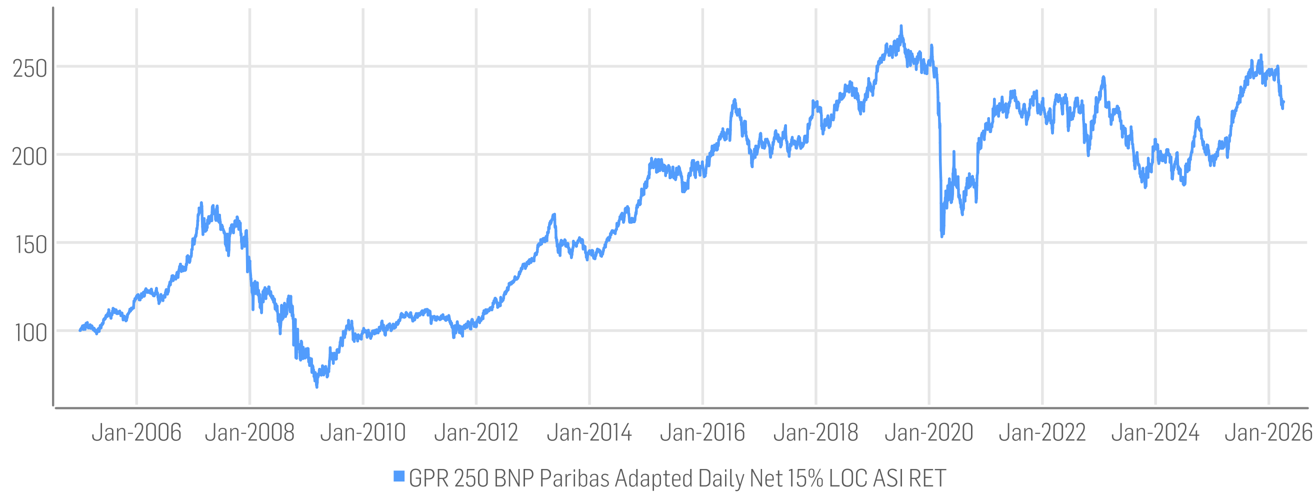
FACTSHEET - AS OF 07-Apr-2026
GPR 250 BNP Paribas Adapted Daily Net 15% LOC ASI RET

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000002986 / 000298	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/.BNP2986	Last Price	229.95
Index Calculator	Solactive AG	52W High	256.54
Index Type		52W Low	198.24
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	-4.59%	-6.76%	-6.41%	14.43%	-6.66%	129.95%
Performance (p.a.)						3.99%
Volatility (p.a.)	16.95%	13.37%	12.87%	11.74%	13.12%	17.37%
High	238.77	250.19	256.54	256.54	250.19	273.05
Low	225.97	225.97	225.97	202.97	225.97	67.80
Sharpe Ratio*	-2.79	-2.12	-1.26	0.94	-2.02	0.02
Max. Drawdown	-6.24%	-9.68%	-11.92%	-11.92%	-9.68%	-60.73%
VaR 95 \ 99				-19.1% \ -33.3%		-24.3% \ -47.9%
CVaR 95 \ 99				-28.4% \ -39.1%		-41.3% \ -76.3%

* 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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