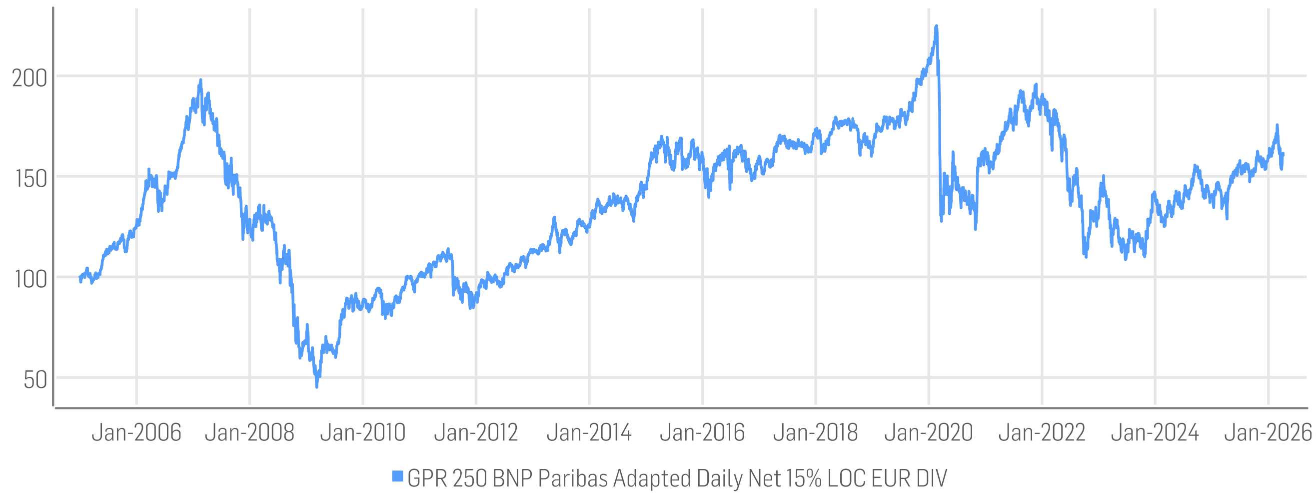
FACTSHEET - AS OF 07-Apr-2026
GPR 250 BNP Paribas Adapted Daily Net 15% LOC EUR DIV

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000002987 / 000298	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/.BNP2987	Last Price	160.43
Index Calculator	Solactive AG	52W High	175.68
Index Type		52W Low	128.77
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	-4.36%	-2.15%	5.09%	17.39%	0.10%	60.43%
Performance (p.a.)						2.25%
Volatility (p.a.)	20.46%	17.65%	14.31%	13.18%	17.06%	20.86%
High	165.08	175.68	175.68	175.68	175.68	224.94
Low	153.50	153.50	152.67	138.34	153.50	45.10
Sharpe Ratio*	-2.23	-0.69	0.48	1.06	-0.19	-0.07
Max. Drawdown	-8.49%	-12.62%	-12.62%	-12.62%	-12.62%	-77.23%
VaR 95 \ 99				-20.9% \ -40.5%		-32.3% \ -64.8%
CVaR 95 \ 99				-33.1% \ -43.2%		-51.1% \ -87.1%

* 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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