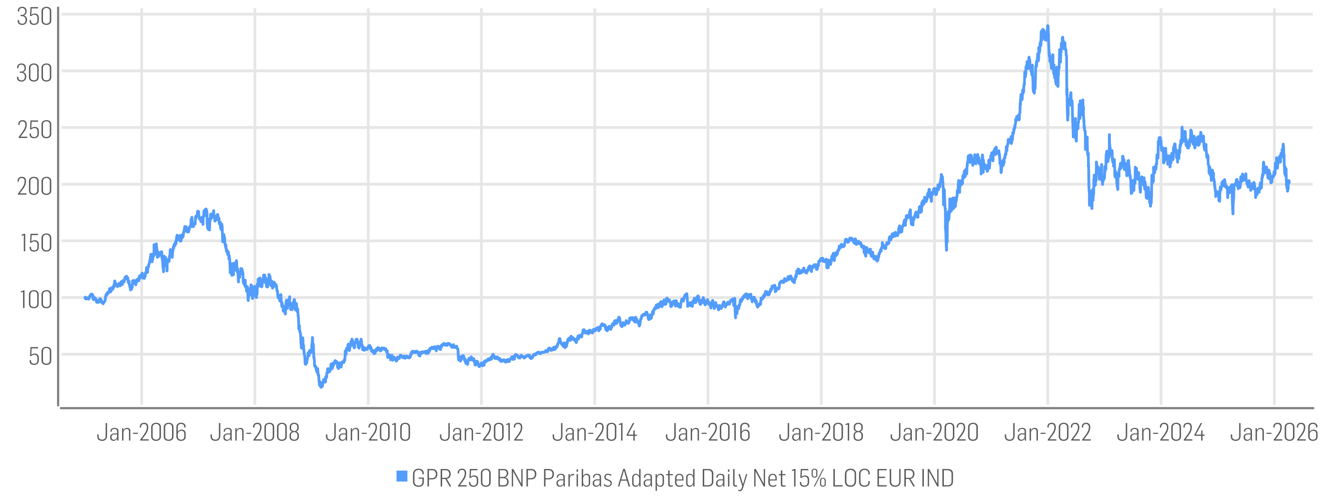
FACTSHEET - AS OF 07-Apr-2026
GPR 250 BNP Paribas Adapted Daily Net 15% LOC EUR IND

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000002988 / 000298	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/.BNP2988	Last Price	201.17
Index Calculator	Solactive AG	52W High	235.35
Index Type		52W Low	173.84
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	-7.13%	-7.90%	2.05%	9.19%	-4.62%	101.17%
Performance (p.a.)						3.34%
Volatility (p.a.)	27.61%	23.76%	20.08%	18.10%	23.01%	25.67%
High	215.55	235.35	235.35	235.35	235.35	339.87
Low	193.86	193.86	193.86	188.26	193.86	20.76
Sharpe Ratio*	-2.28	-1.35	0.03	0.31	-0.87	-0.01
Max. Drawdown	-10.51%	-17.63%	-17.63%	-17.63%	-17.63%	-88.35%
VaR 95 \ 99				-27.8% \ -56.7%		-38.3% \ -77.3%
CVaR 95 \ 99				-41.9% \ -57.9%		-62.1% \ -110.1%

* 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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