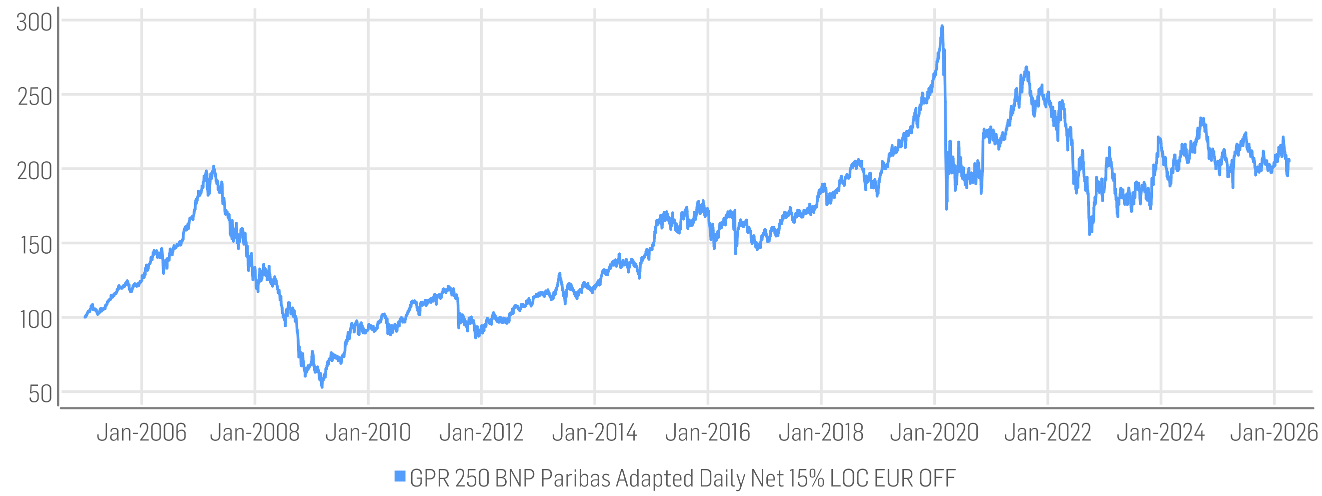
FACTSHEET - AS OF 07-Apr-2026
GPR 250 BNP Paribas Adapted Daily Net 15% LOC EUR OFF

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000002989 / 000298	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/.BNP2989	Last Price	205.05
Index Calculator	Solactive AG	52W High	224.21
Index Type		52W Low	187.23
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	-4.30%	-1.93%	3.14%	2.75%	0.41%	105.05%
Performance (p.a.)						3.43%
Volatility (p.a.)	19.70%	18.69%	15.04%	13.67%	18.07%	19.51%
High	211.19	221.41	221.41	224.21	221.41	296.22
Low	195.12	195.12	195.12	195.12	195.12	52.89
Sharpe Ratio*	-2.29	-0.60	0.19	-0.06	-0.12	-0.01
Max. Drawdown	-8.93%	-11.87%	-11.87%	-12.97%	-11.87%	-73.78%
VaR 95 \ 99				-22.5% \ -39.6%		-30.3% \ -57.1%
CVaR 95 \ 99				-30.4% \ -46.2%		-47.0% \ -77.3%

* 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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