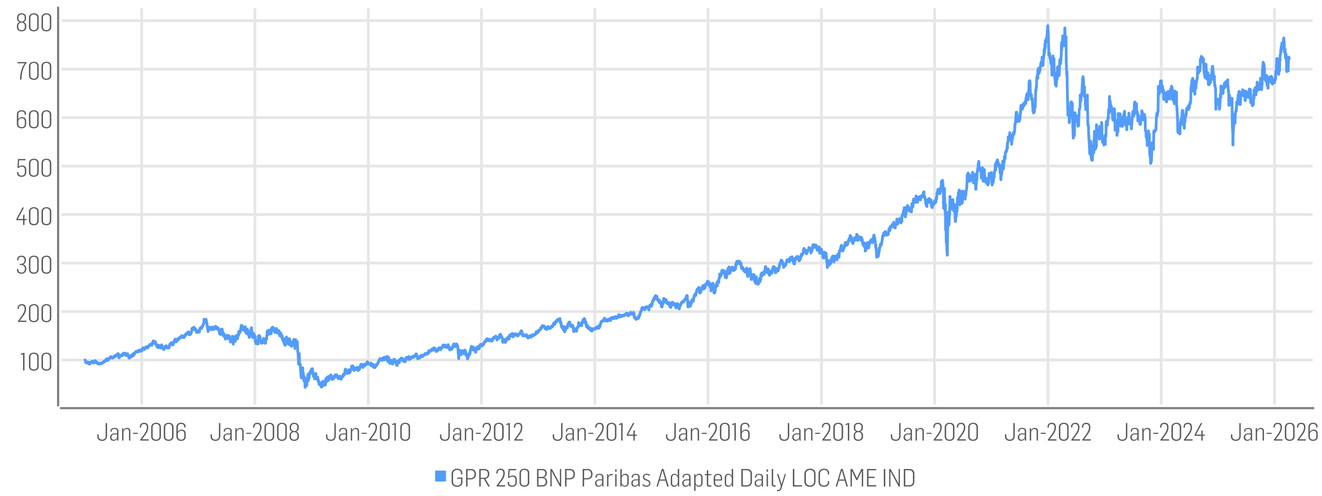
FACTSHEET - AS OF 06-Apr-2026
GPR 250 BNP Paribas Adapted Daily LOC AME IND

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000003040 / 000304	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/.BNP3040	Last Price	721.60
Index Calculator	Solactive AG	52W High	764.11
Index Type		52W Low	543.58
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	-1.84%	5.89%	6.82%	25.25%	7.33%	621.60%
Performance (p.a.)						9.74%
Volatility (p.a.)	18.14%	17.06%	15.81%	16.28%	16.72%	30.51%
High	741.01	764.11	764.11	764.11	764.11	789.68
Low	694.98	678.34	657.90	576.12	672.34	43.59
Sharpe Ratio*	-1.32	1.32	0.67	1.35	1.63	0.20
Max. Drawdown	-6.21%	-9.05%	-9.05%	-9.05%	-9.05%	-76.33%
VaR 95 \ 99				-24.9% \ -46.7%		-39.7% \ -92.0%
CVaR 95 \ 99				-38.5% \ -49.9%		-75.1% \ -148.3%

* 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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