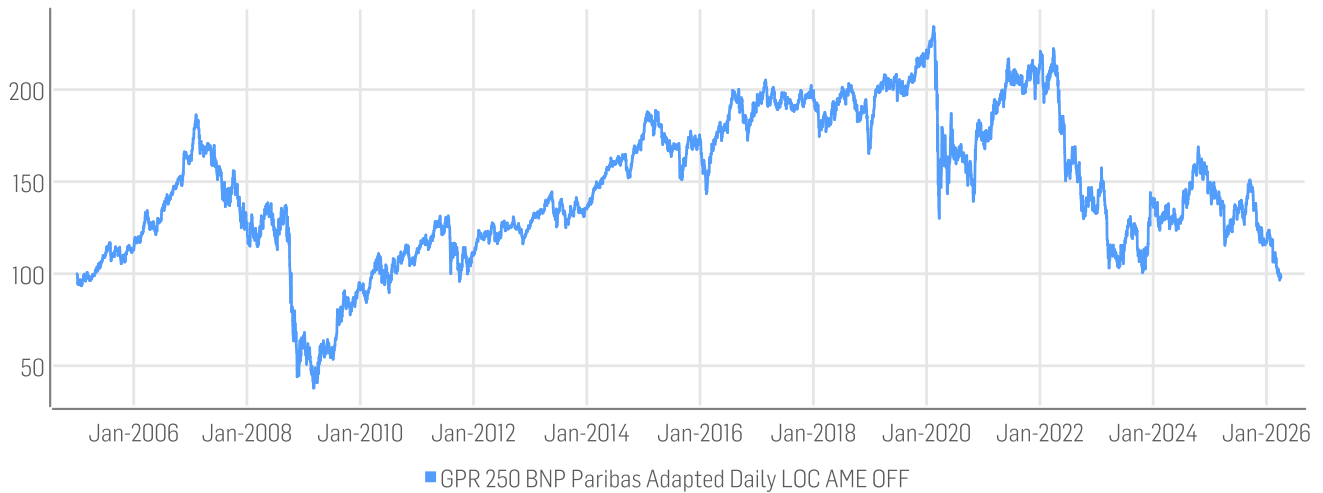


# FACTSHEET - AS OF 06-Apr-2026

## GPR 250 BNP Paribas Adapted Daily LOC AME OFF

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	GPR000003041 / 000304	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/.BNP3041	Last Price	98.52
Index Calculator	Solactive AG	52W High	150.97
Index Type		52W Low	96.53
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	-4.93%	-18.70%	-29.67%	-17.13%	-15.74%	-1.48%
Performance (p.a.)						-0.07%
Volatility (p.a.)	24.52%	28.65%	25.52%	24.20%	27.87%	31.33%
High	103.46	123.68	140.08	150.97	123.68	234.13
Low	96.53	96.53	96.53	96.53	96.53	37.86
Sharpe Ratio*	-2.02	-2.11	-2.14	-0.87	-1.85	-0.12
Max. Drawdown	-6.85%	-21.95%	-31.09%	-36.06%	-21.95%	-79.68%
VaR 95 \ 99				-47.4% \ -67.2%		-42.8% \ -100.6%
CVaR 95 \ 99				-61.8% \ -85.7%		-77.1% \ -150.5%

\* 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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