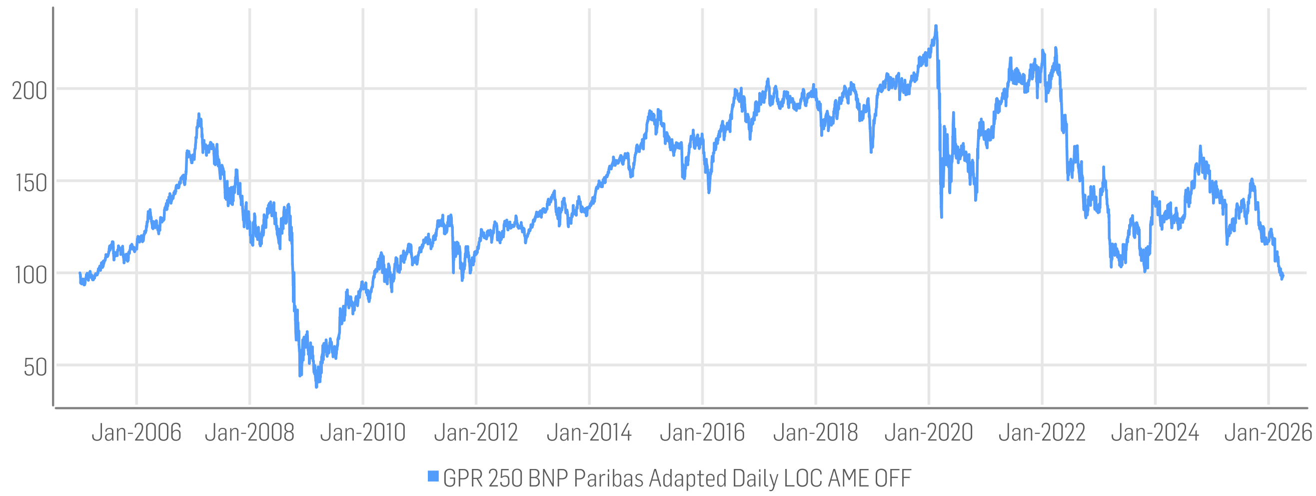
# FACTSHEET - AS OF 06-Apr-2026
# GPR 250 BNP Paribas Adapted Daily LOC AME OFF

## 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).

DISCLAIMER