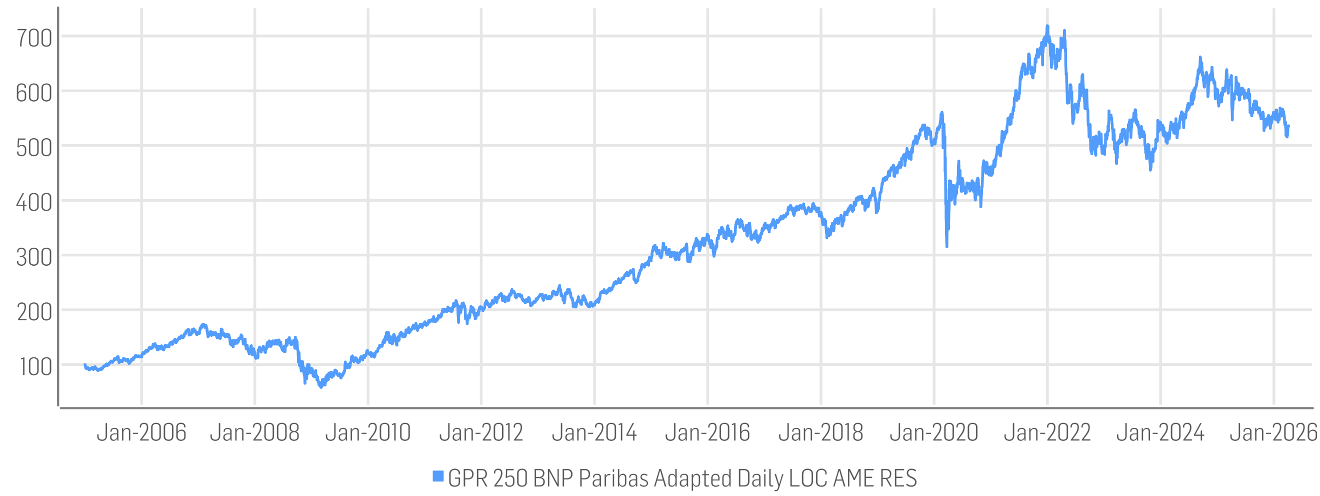
FACTSHEET - AS OF 07-Apr-2026
GPR 250 BNP Paribas Adapted Daily LOC AME RES

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000003043 / 000304	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/.BNP3043	Last Price	536.02
Index Calculator	Solactive AG	52W High	624.57
Index Type		52W Low	515.63
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	-3.83%	-2.32%	-2.61%	-5.62%	-3.82%	436.02%
Performance (p.a.)						8.22%
Volatility (p.a.)	14.94%	16.54%	15.64%	16.20%	16.39%	28.32%
High	554.24	568.55	568.55	624.57	568.55	718.91
Low	515.63	515.63	515.63	515.63	515.63	58.40
Sharpe Ratio*	-2.78	-0.77	-0.57	-0.58	-1.05	0.16
Max. Drawdown	-7.49%	-9.31%	-9.31%	-17.44%	-9.31%	-66.37%
VaR 95 \ 99				-28.7% \ -45.2%		-37.0% \ -88.6%
CVaR 95 \ 99				-37.5% \ -50.2%		-67.5% \ -133.7%

* 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