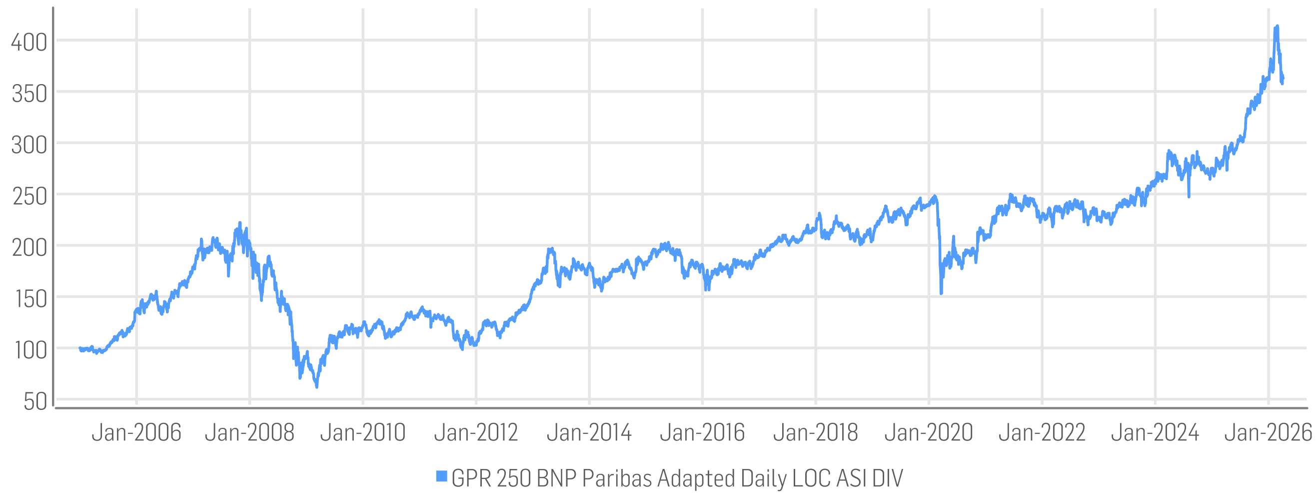
FACTSHEET - AS OF 06-Apr-2026
GPR 250 BNP Paribas Adapted Daily LOC ASI DIV

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000003045 / 000304	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/.BNP3045	Last Price	362.77
Index Calculator	Solactive AG	52W High	414.10
Index Type		52W Low	273.23
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	-8.57%	-1.70%	5.62%	27.88%	0.28%	262.77%
Performance (p.a.)						6.25%
Volatility (p.a.)	26.36%	21.28%	17.25%	14.21%	20.66%	20.01%
High	390.29	414.10	414.10	414.10	414.10	414.10
Low	357.38	357.38	336.13	283.69	357.38	61.57
Sharpe Ratio*	-2.66	-0.49	0.47	1.74	-0.13	0.13
Max. Drawdown	-9.93%	-13.70%	-13.70%	-13.70%	-13.70%	-72.30%
VaR 95 \ 99				-22.3% \ -44.1%		-29.5% \ -58.8%
CVaR 95 \ 99				-37.4% \ -58.1%		-48.6% \ -85.5%

* 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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