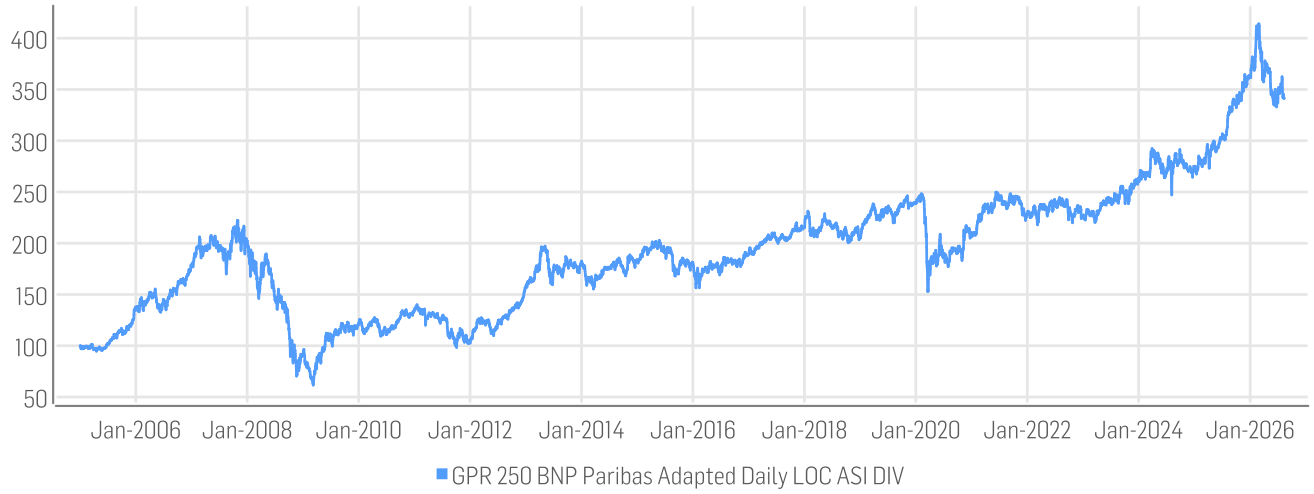
FACTSHEET - AS OF 12-Aug-2026
GPR 250 BNP Paribas Adapted Daily LOC ASI DIV

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000003045 / 000304	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/.BNP3045	Last Price	341.10
Index Calculator	Solactive AG	52W High	414.10
Index Type		52W Low	325.84
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	-1.42%	-3.98%	-15.65%	4.33%	-5.71%	241.10%
Performance (p.a.)						5.84%
Volatility (p.a.)	17.81%	18.09%	19.49%	16.80%	18.94%	19.97%
High	362.46	362.46	414.10	414.10	414.10	414.10
Low	341.10	332.96	332.96	326.68	332.96	61.57
Sharpe Ratio*	-1.10	-1.04	-1.69	0.05	-0.67	0.11
Max. Drawdown	-5.89%	-6.27%	-19.59%	-19.59%	-19.59%	-72.30%
VaR 95 \ 99				-29.4% \ -44.8%		-29.5% \ -58.8%
CVaR 95 \ 99				-42.6% \ -60.5%		-48.5% \ -85.0%

* 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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