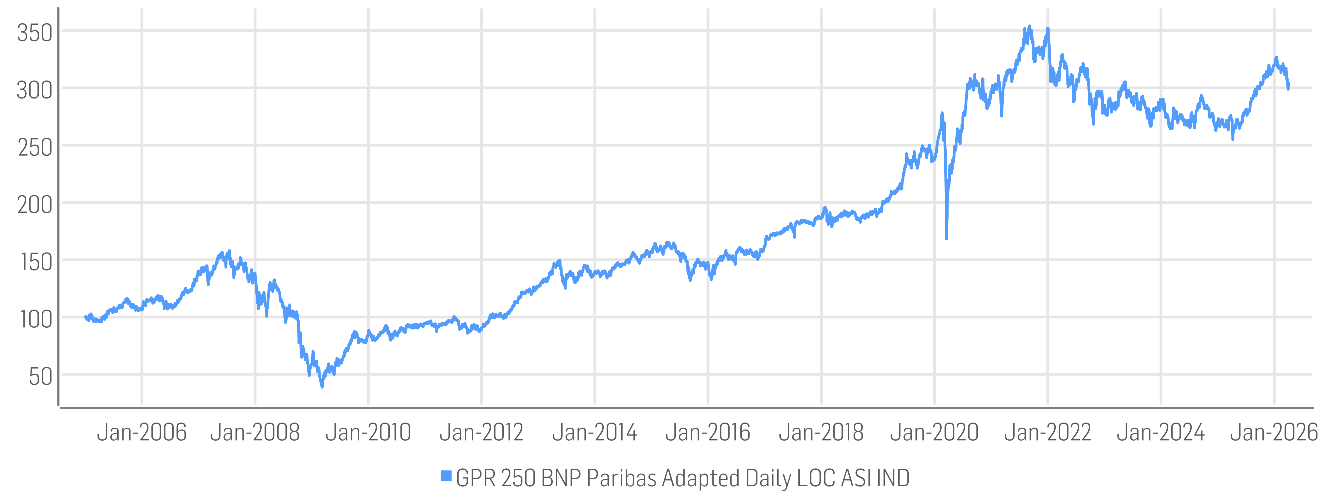
FACTSHEET - AS OF 06-Apr-2026
GPR 250 BNP Paribas Adapted Daily LOC ASI IND

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000003046 / 000304	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/.BNP3046	Last Price	303.91
Index Calculator	Solactive AG	52W High	326.82
Index Type		52W Low	254.74
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	-3.61%	-5.59%	0.01%	16.52%	-5.03%	203.91%
Performance (p.a.)						5.37%
Volatility (p.a.)	13.58%	10.25%	8.98%	8.35%	10.00%	18.21%
High	316.96	326.82	326.82	326.82	326.82	354.10
Low	298.79	298.79	298.79	260.82	298.79	38.75
Sharpe Ratio*	-2.92	-2.39	-0.40	1.57	-2.15	0.09
Max. Drawdown	-5.73%	-8.58%	-8.58%	-8.58%	-8.58%	-75.48%
VaR 95 \ 99				-13.2% \ -24.0%		-25.2% \ -54.8%
CVaR 95 \ 99				-19.6% \ -28.3%		-44.8% \ -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).

DISCLAIMER