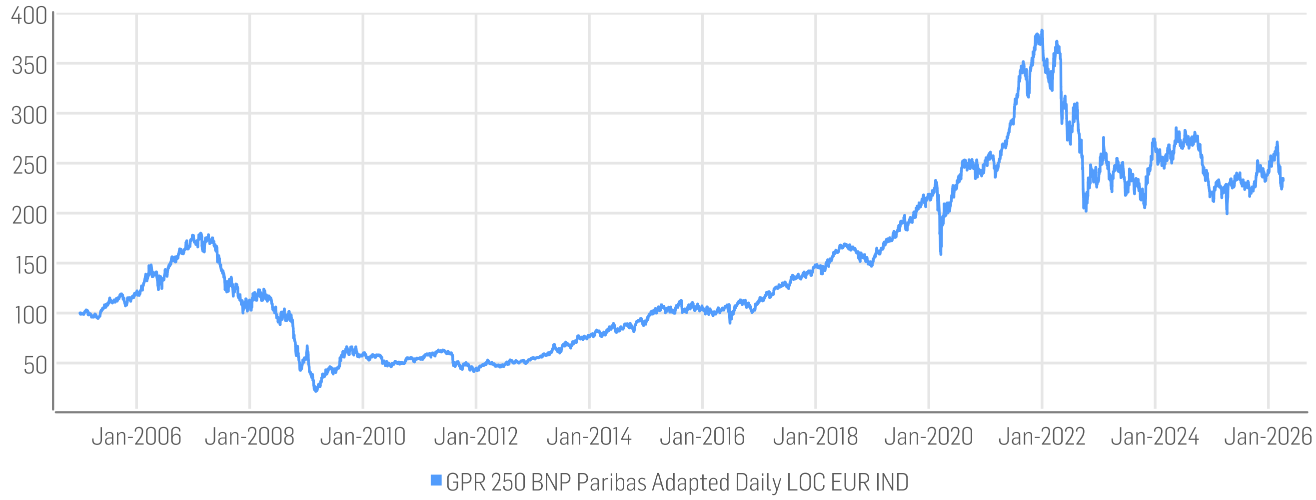
FACTSHEET - AS OF 07-Apr-2026
GPR 250 BNP Paribas Adapted Daily LOC EUR IND

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000003051 / 000305	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/.BNP3051	Last Price	232.60
Index Calculator	Solactive AG	52W High	271.21
Index Type		52W Low	199.35
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	-6.84%	-7.58%	2.50%	10.10%	-4.26%	132.60%
Performance (p.a.)						4.05%
Volatility (p.a.)	27.53%	23.71%	20.05%	18.09%	22.97%	25.67%
High	248.42	271.21	271.21	271.21	271.21	383.16
Low	224.15	224.15	224.15	216.20	224.15	21.55
Sharpe Ratio*	-2.23	-1.31	0.07	0.36	-0.82	0.02
Max. Drawdown	-10.22%	-17.35%	-17.35%	-17.35%	-17.35%	-88.02%
VaR 95 \ 99				-27.4% \ -56.7%		-38.3% \ -77.2%
CVaR 95 \ 99				-41.9% \ -57.8%		-62.1% \ -110.0%

* 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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