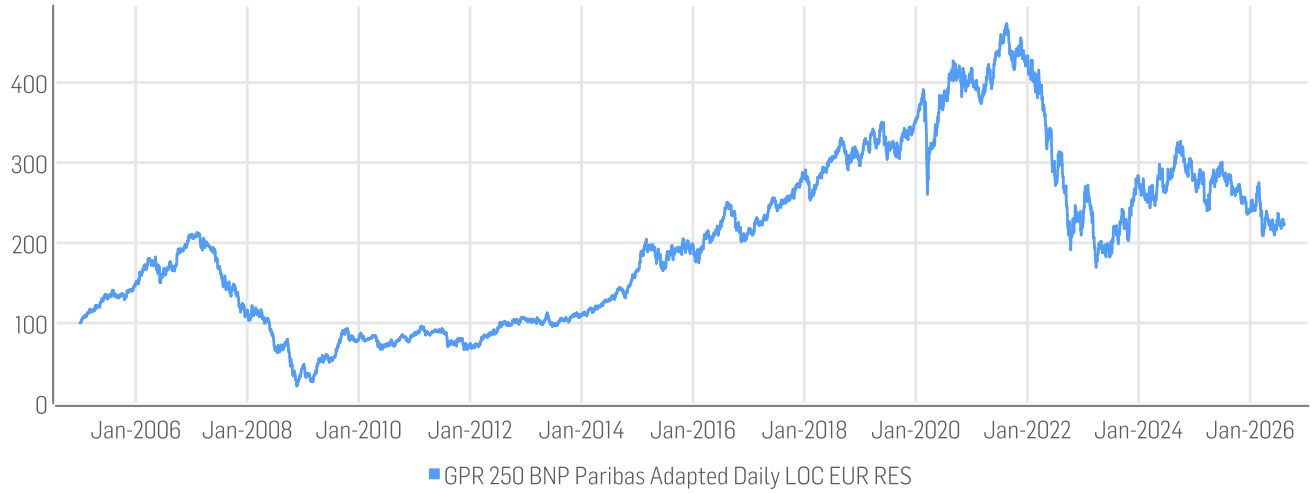
FACTSHEET - AS OF 12-Aug-2026
GPR 250 BNP Paribas Adapted Daily LOC EUR RES

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000003053 / 000305	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/.BNP3053	Last Price	223.57
Index Calculator	Solactive AG	52W High	285.62
Index Type		52W Low	208.96
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	0.10%	0.93%	-13.79%	-20.95%	-7.93%	123.57%
Performance (p.a.)						3.79%
Volatility (p.a.)	18.28%	25.15%	30.41%	25.39%	28.96%	26.88%
High	229.33	237.01	275.04	284.55	275.04	473.19
Low	217.95	209.82	208.96	208.96	208.96	21.34
Sharpe Ratio*	-0.13	0.01	-0.97	-0.98	-0.56	0.01
Max. Drawdown	-3.28%	-8.27%	-24.02%	-26.56%	-24.02%	-89.97%
VaR 95 \ 99				-36.7% \ -88.1%		-41.7% \ -72.9%
CVaR 95 \ 99				-68.3% \ -122.7%		-64.2% \ -108.7%

* 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).

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