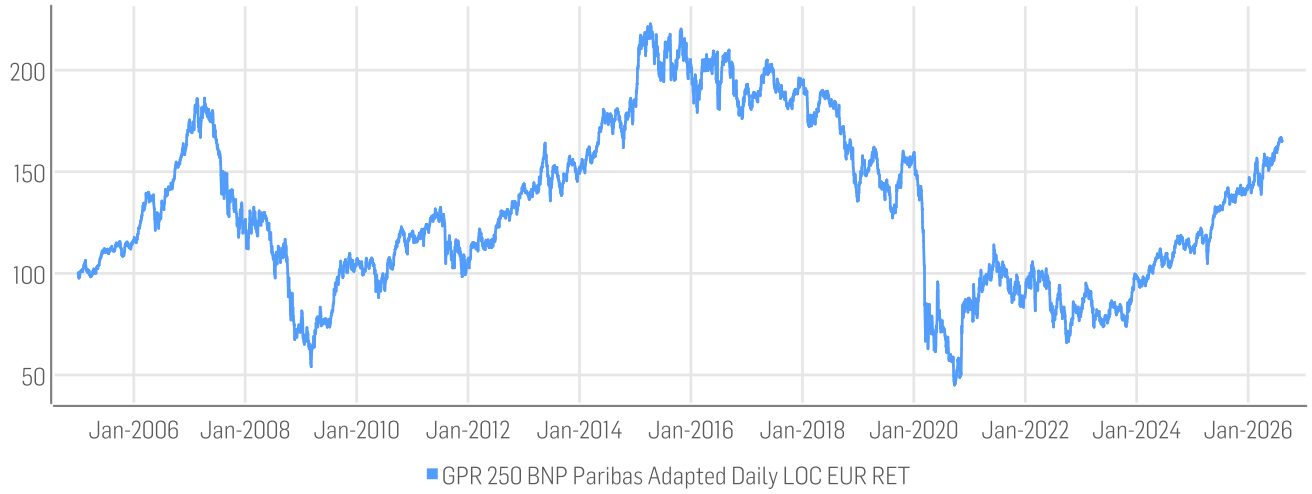
FACTSHEET - AS OF 12-Aug-2026
GPR 250 BNP Paribas Adapted Daily LOC EUR RET

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000003054 / 000305	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/.BNP3054	Last Price	165.05
Index Calculator	Solactive AG	52W High	166.92
Index Type		52W Low	133.92
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	2.48%	7.93%	10.89%	17.55%	15.70%	65.05%
Performance (p.a.)						2.35%
Volatility (p.a.)	5.93%	10.64%	15.88%	13.65%	15.19%	27.23%
High	166.92	166.92	166.92	166.92	166.92	222.82
Low	161.06	150.62	138.84	133.92	138.84	44.99
Sharpe Ratio*	5.24	3.07	1.24	1.04	1.53	-0.05
Max. Drawdown	-1.23%	-2.25%	-11.41%	-11.41%	-11.41%	-79.81%
VaR 95 \ 99				-20.7% \ -40.0%		-40.4% \ -79.1%
CVaR 95 \ 99				-31.8% \ -53.0%		-65.3% \ -109.9%

* 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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