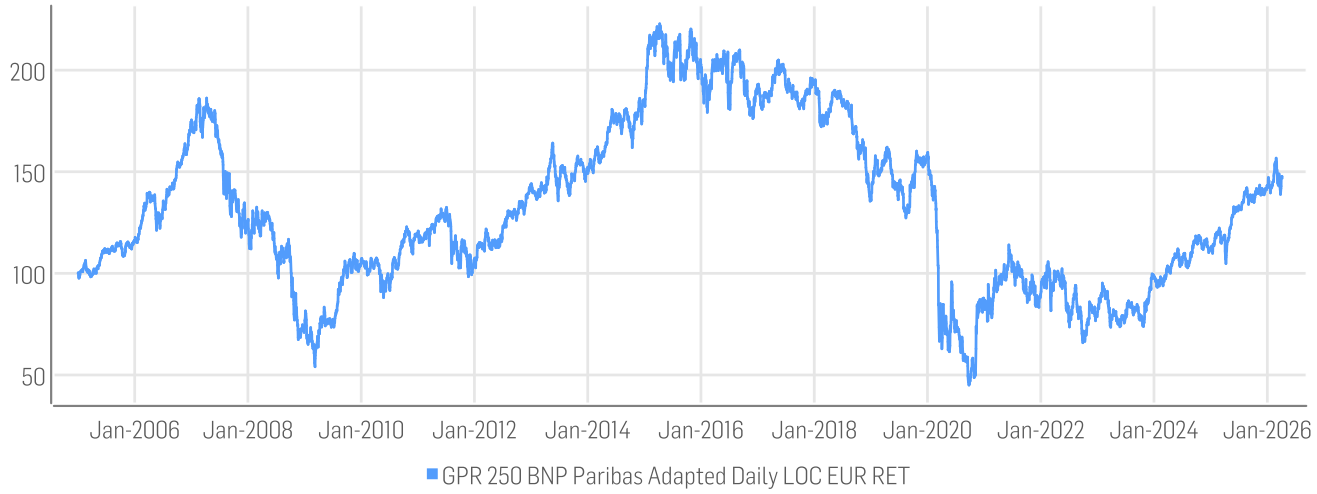
FACTSHEET - AS OF 07-Apr-2026
GPR 250 BNP Paribas Adapted Daily LOC EUR RET

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000003054 / 000305	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/.BNP3054	Last Price	146.77
Index Calculator	Solactive AG	52W High	156.72
Index Type		52W Low	104.77
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	-1.61%	0.13%	7.71%	34.82%	2.88%	46.77%
Performance (p.a.)						1.82%
Volatility (p.a.)	23.78%	18.38%	14.55%	13.27%	17.85%	27.40%
High	148.93	156.72	156.72	156.72	156.72	222.82
Low	138.84	138.84	136.26	111.16	138.84	44.99
Sharpe Ratio*	-0.91	-0.17	0.87	2.39	0.43	-0.07
Max. Drawdown	-6.93%	-11.41%	-11.41%	-11.41%	-11.41%	-79.81%
VaR 95 \ 99				-18.8% \ -40.0%		-40.8% \ -79.2%
CVaR 95 \ 99				-30.4% \ -53.0%		-65.7% \ -110.4%

* 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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