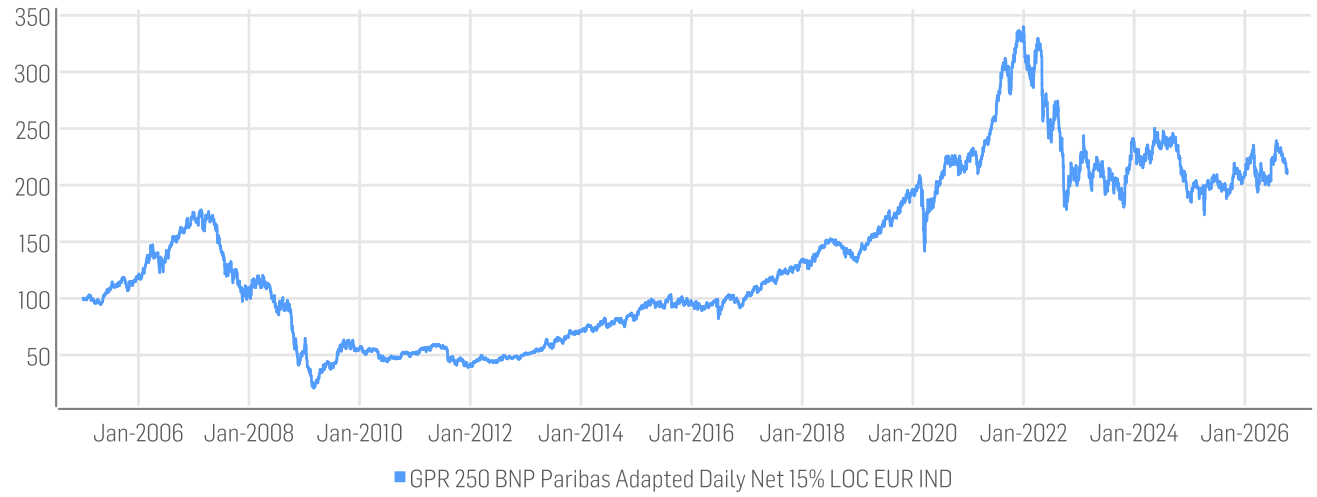
FACTSHEET - AS OF 08-Oct-2026
GPR 250 BNP Paribas Adapted Daily Net 15% LOC EUR IND

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000002988 / 000298	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/.BNP2988	Last Price	209.99
Index Calculator	Solactive AG	52W High	239.23
Index Type		52W Low	193.86
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	-7.12%	-4.82%	0.32%	2.45%	-0.44%	109.99%
Performance (p.a.)						3.47%
Volatility (p.a.)	13.98%	14.39%	20.07%	20.46%	21.51%	25.56%
High	226.09	239.23	239.23	239.23	239.23	339.87
Low	209.99	209.99	199.96	193.86	193.86	20.76
Sharpe Ratio*	-4.52	-1.53	-0.16	-0.07	-0.21	-0.02
Max. Drawdown	-7.12%	-12.23%	-12.23%	-17.63%	-17.63%	-88.35%
VaR 95 \ 99				-31.8% \ -55.7%		-38.0% \ -77.1%
CVaR 95 \ 99				-42.3% \ -57.0%		-61.6% \ -109.5%

* 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).

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