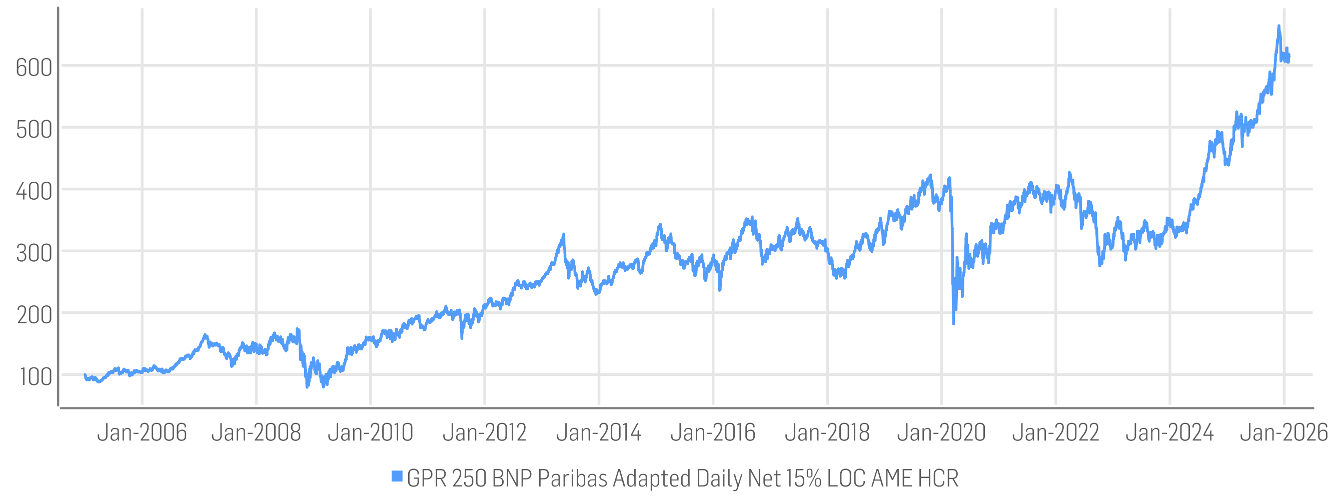
FACTSHEET - AS OF 02-Feb-2026
GPR 250 BNP Paribas Adapted Daily Net 15% LOC AME HCR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000002975 / 000297	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/.BNP2975	Last Price	613.97
Index Calculator	Solactive AG	52W High	664.20
Index Type		52W Low	468.51
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	0.33%	2.09%	11.34%	27.95%	0.86%	513.97%
Performance (p.a.)						8.99%
Volatility (p.a.)	13.13%	13.78%	14.32%	17.49%	12.93%	29.92%
High	628.30	664.20	664.20	664.20	628.30	664.20
Low	605.11	601.42	540.13	468.51	605.11	79.33
Sharpe Ratio*	0.04	0.37	1.45	1.42	0.48	0.18
Max. Drawdown	-3.69%	-8.90%	-8.90%	-10.75%	-3.69%	-56.96%
VaR 95 \ 99				-28.9% \ -46.3%		-39.6% \ -88.1%
CVaR 95 \ 99				-40.9% \ -71.7%		-72.1% \ -141.6%

* 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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