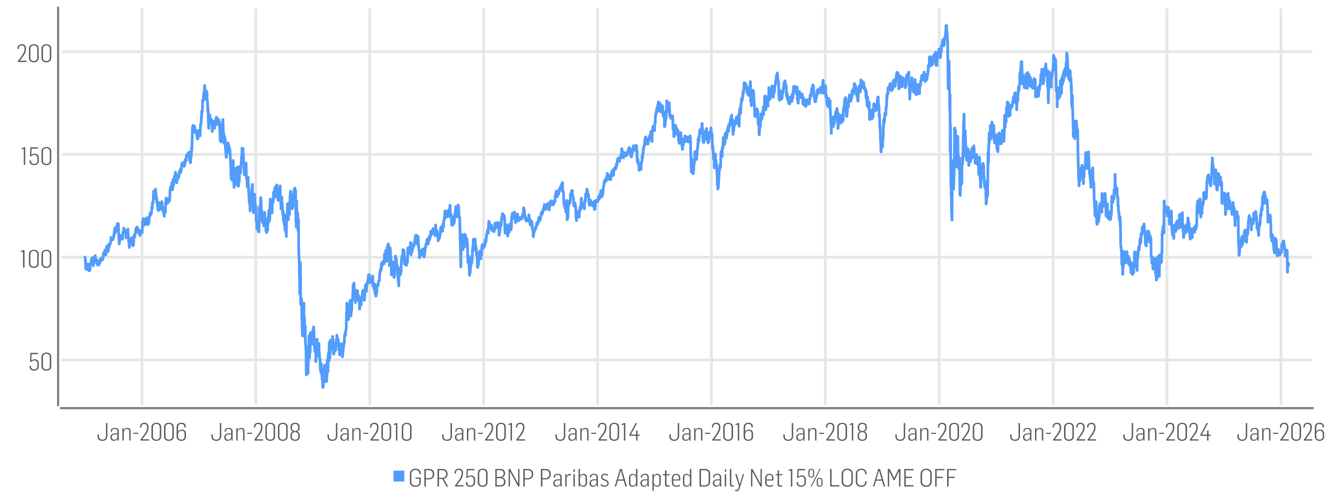
FACTSHEET - AS OF 20-Feb-2026
GPR 250 BNP Paribas Adapted Daily Net 15% LOC AME OFF

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000002978 / 000297	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/.BNP2978	Last Price	96.35
Index Calculator	Solactive AG	52W High	131.73
Index Type		52W Low	92.71
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	-9.13%	-7.78%	-20.22%	-22.18%	-5.50%	-3.65%
Performance (p.a.)						-0.18%
Volatility (p.a.)	32.30%	24.26%	23.74%	26.78%	28.41%	31.35%
High	106.03	109.09	131.73	131.73	107.83	212.62
Low	92.71	92.71	92.71	92.71	92.71	36.67
Sharpe Ratio*	-2.25	-1.31	-1.71	-0.98	-1.30	-0.12
Max. Drawdown	-12.57%	-15.02%	-29.62%	-29.62%	-14.03%	-80.02%
VaR 95 \ 99				-46.5% \ -86.3%		-42.8% \ -100.6%
CVaR 95 \ 99				-69.7% \ -109.3%		-77.2% \ -150.6%

* 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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