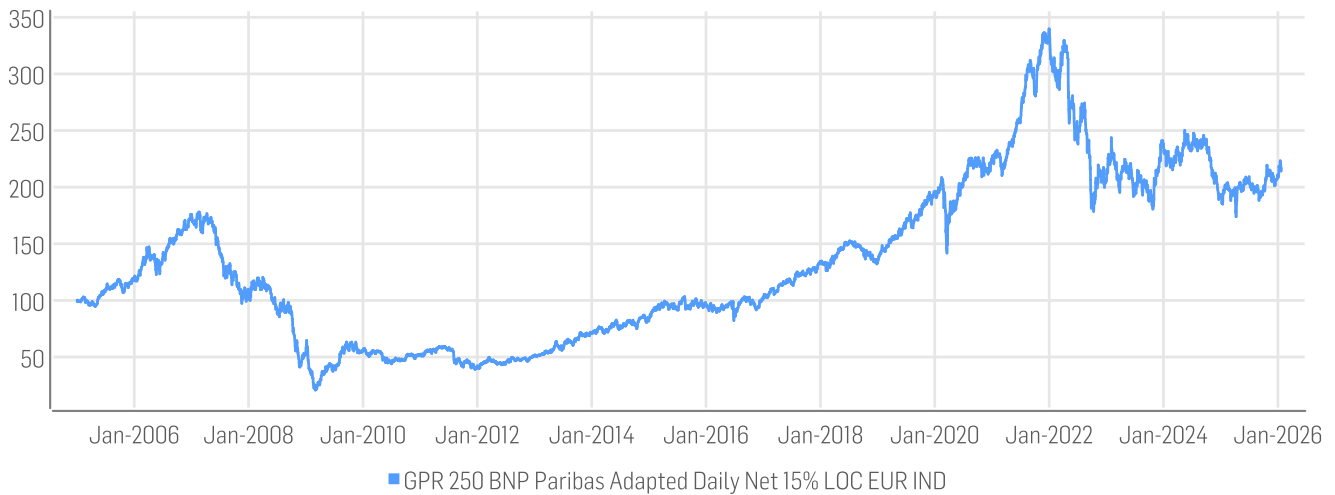


FACTSHEET - AS OF 22-Jan-2026

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	217.10
Index Calculator	Solactive AG	52W High	223.36
Index Type		52W Low	173.84
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	5.10%	-0.94%	8.67%	8.76%	2.93%	117.10%
Performance (p.a.)						3.75%
Volatility (p.a.)	19.43%	15.82%	16.87%	19.28%	22.29%	25.69%
High	223.36	223.36	223.36	223.36	223.36	339.87
Low	206.55	201.21	188.26	173.84	208.49	20.76
Sharpe Ratio*	4.10	-0.47	0.87	0.27	2.60	0.00
Max. Drawdown	-4.11%	-8.19%	-8.29%	-14.78%	-4.11%	-88.35%
VaR 95 \ 99				-26.4% \ -58.4%		-38.3% \ -79.0%
CVaR 95 \ 99				-47.2% \ -93.4%		-62.1% \ -110.6%

* 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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