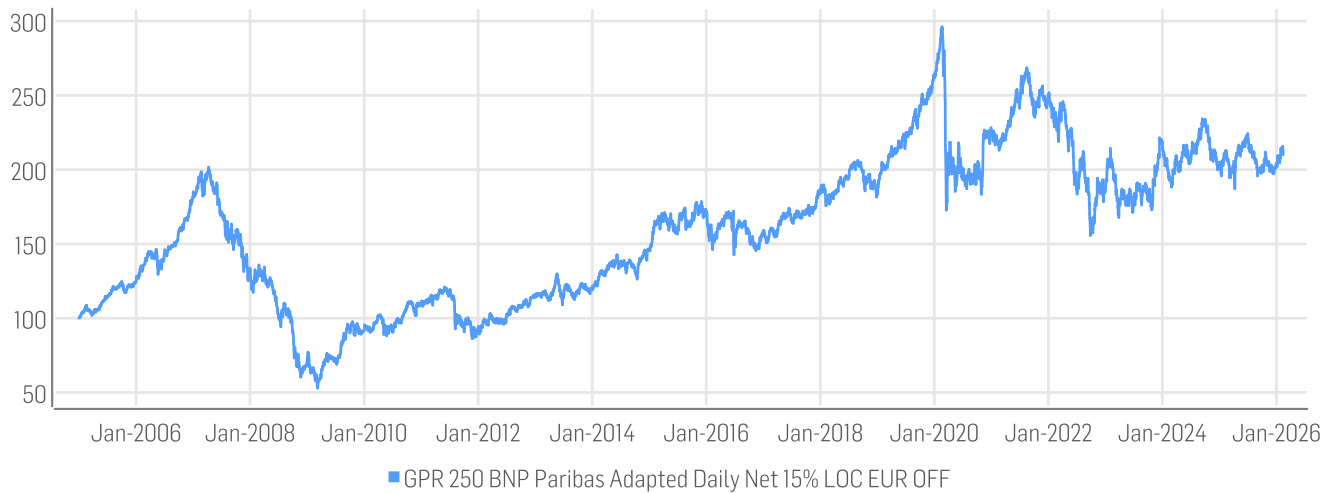


FACTSHEET - AS OF 13-Feb-2026

GPR 250 BNP Paribas Adapted Daily Net 15% LOC EUR OFF

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000002989 / 000298	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/BNP2989	Last Price	209.95
Index Calculator	Solactive AG	52W High	224.21
Index Type		52W Low	187.23
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	2.33%	3.65%	1.56%	0.94%	2.81%	109.95%
Performance (p.a.)						3.57%
Volatility (p.a.)	14.40%	12.53%	12.48%	15.04%	15.50%	19.51%
High	215.71	215.71	215.71	224.21	215.71	296.22
Low	204.59	197.43	195.72	187.23	202.27	52.89
Sharpe Ratio*	2.00	0.96	-0.04	-0.18	1.43	-0.00
Max. Drawdown	-2.67%	-2.80%	-6.82%	-12.71%	-2.67%	-73.78%
VaR 95 \ 99				-22.5% \ -39.6%		-30.3% \ -57.1%
CVaR 95 \ 99				-35.3% \ -70.4%		-47.0% \ -77.3%

* 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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