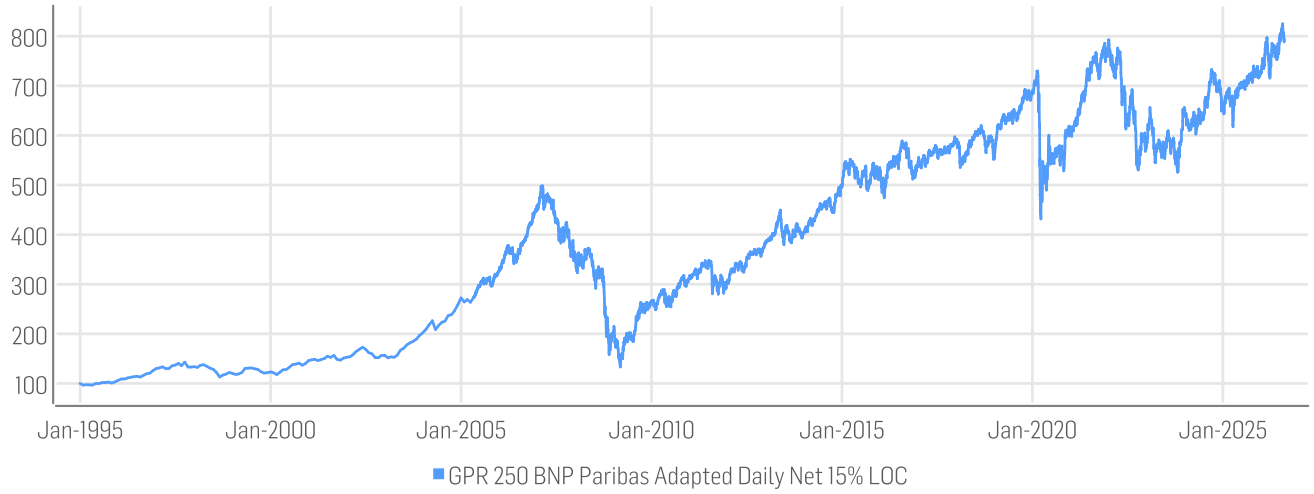
FACTSHEET - AS OF 12-Aug-2026
GPR 250 BNP Paribas Adapted Daily Net 15% LOC

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000511 / 000051	Base Value / Base Date	100.0 Points / 30.12.1994
Bloomberg / Reuters	/.BNP511	Last Price	793.51
Index Calculator	Solactive AG	52W High	825.08
Index Type		52W Low	700.64
Index Currency	USD	Calculation	8:00am to 11:00pm (CET), every 15 seconds
Dividends	Reinvested	History	Available daily back to 30.12.1994

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.41%	3.12%	1.95%	12.64%	9.29%	693.51%
Performance (p.a.)						6.77%
Volatility (p.a.)	11.51%	13.03%	13.10%	11.32%	12.45%	19.27%
High	825.08	825.08	825.08	825.08	825.08	825.08
Low	788.62	752.51	715.48	700.64	715.48	96.62
Sharpe Ratio*	-0.74	0.74	0.03	0.81	0.96	0.16
Max. Drawdown	-4.42%	-4.42%	-10.26%	-10.26%	-10.26%	-73.29%
VaR 95 \ 99				-18.3% \ -29.7%		-27.5% \ -58.9%
CVaR 95 \ 99				-26.5% \ -36.2%		-48.0% \ -89.8%

* 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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