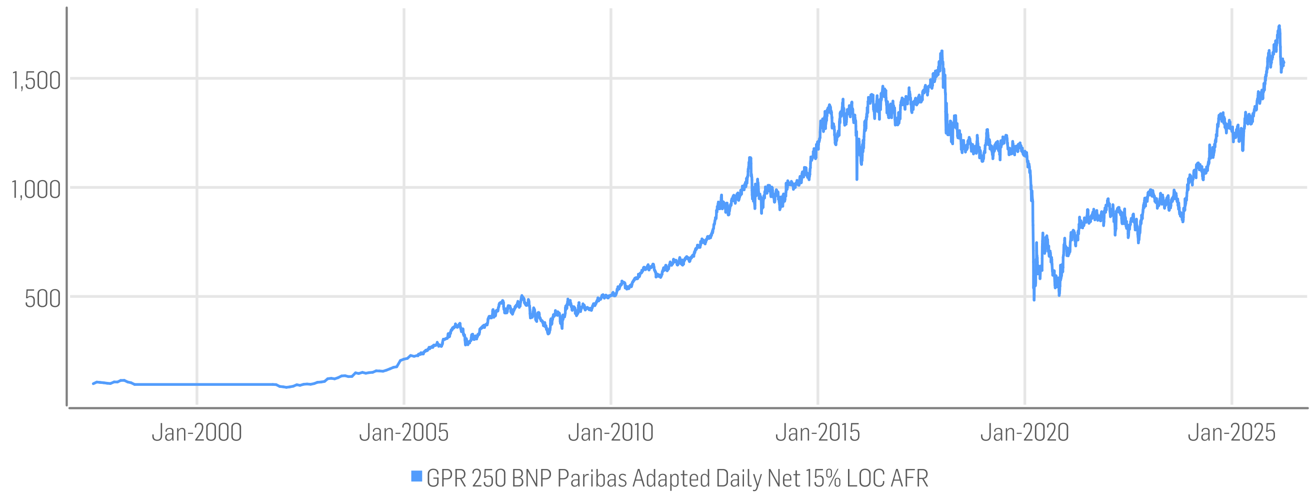
FACTSHEET - AS OF 06-Apr-2026
GPR 250 BNP Paribas Adapted Daily Net 15% LOC AFR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000512 / 000051	Base Value / Base Date	100.0 Points / 30.06.1997
Bloomberg / Reuters	/.BNP512	Last Price	1572.62
Index Calculator	Solactive AG	52W High	1741.43
Index Type		52W Low	1168.80
Index Currency	USD	Calculation	8:00am to 11:00pm (CET), every 15 seconds
Dividends	Reinvested	History	Available daily back to 30.06.1997

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.68%	-4.23%	9.18%	31.78%	-2.40%	1472.62%
Performance (p.a.)						10.05%
Volatility (p.a.)	17.49%	16.96%	15.45%	14.43%	16.49%	22.13%
High	1589.35	1741.43	1741.43	1741.43	1741.43	1741.43
Low	1527.86	1527.86	1440.44	1193.41	1527.86	83.40
Sharpe Ratio*	-1.27	-1.16	1.03	1.99	-0.76	0.29
Max. Drawdown	-4.48%	-12.26%	-12.26%	-12.26%	-12.26%	-70.28%
VaR 95 \ 99				-22.7% \ -35.7%		-29.1% \ -56.6%
CVaR 95 \ 99				-32.9% \ -42.3%		-49.9% \ -93.9%

* 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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