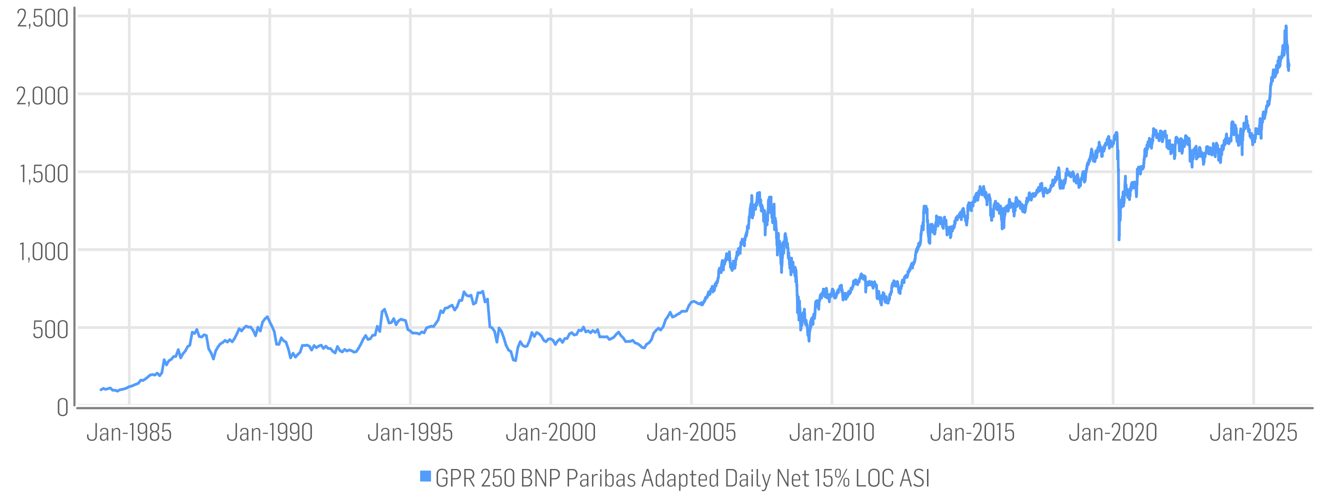
FACTSHEET - AS OF 06-Apr-2026
GPR 250 BNP Paribas Adapted Daily Net 15% LOC ASI

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000514 / 000051	Base Value / Base Date	100.0 Points / 30.12.1983
Bloomberg / Reuters	/.BNP514	Last Price	2184.30
Index Calculator	Solactive AG	52W High	2436.50
Index Type		52W Low	1714.96
Index Currency	USD	Calculation	8:00am to 11:00pm (CET), every 15 seconds
Dividends	Reinvested	History	Available daily back to 30.12.1983

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.74%	-3.27%	1.82%	23.30%	-2.12%	2084.30%
Performance (p.a.)						7.57%
Volatility (p.a.)	22.28%	17.12%	13.73%	11.28%	16.62%	29.90%
High	2318.21	2436.50	2436.50	2436.50	2436.50	2436.50
Low	2149.96	2149.96	2116.98	1771.56	2149.96	91.53
Sharpe Ratio*	-2.73	-0.95	0.01	1.78	-0.69	0.13
Max. Drawdown	-8.21%	-11.76%	-11.76%	-11.76%	-11.76%	-69.83%
VaR 95 \ 99				-16.9% \ -38.9%		-29.8% \ -85.6%
CVaR 95 \ 99				-30.4% \ -47.9%		-66.3% \ -145.0%

* 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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