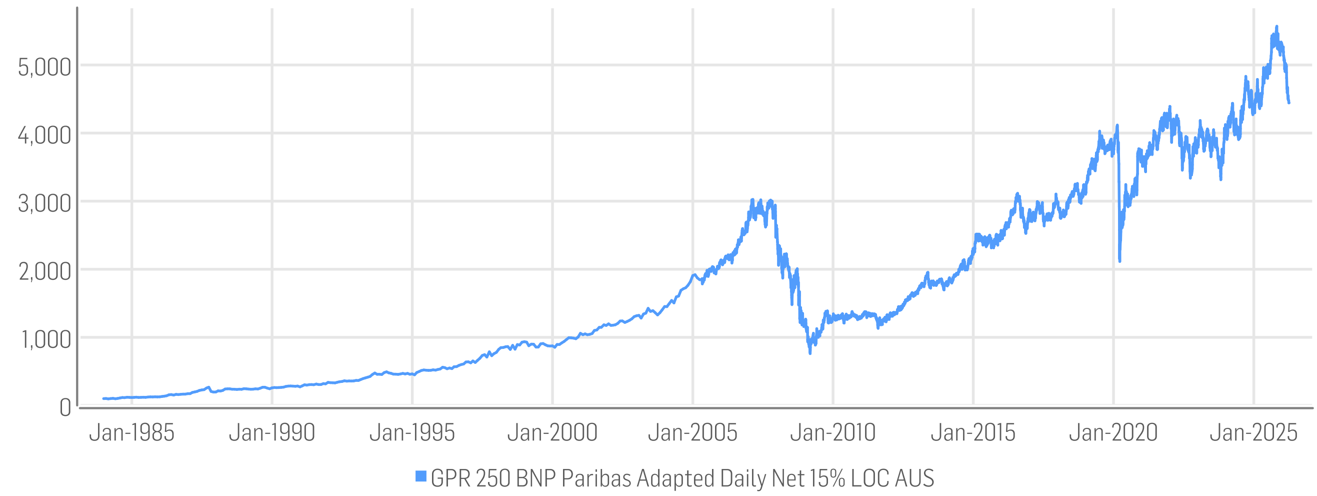
FACTSHEET - AS OF 06-Apr-2026
GPR 250 BNP Paribas Adapted Daily Net 15% LOC AUS

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000517 / 000051	Base Value / Base Date	100.0 Points / 30.12.1983
Bloomberg / Reuters	/.BNP517	Last Price	4443.48
Index Calculator	Solactive AG	52W High	5569.16
Index Type		52W Low	4399.63
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	-6.51%	-14.61%	-16.17%	-1.01%	-15.84%	4343.48%
Performance (p.a.)						9.39%
Volatility (p.a.)	14.38%	14.40%	15.05%	14.12%	14.08%	25.10%
High	4674.37	5266.72	5569.16	5569.16	5302.28	5569.16
Low	4443.48	4443.48	4443.48	4443.48	4443.48	96.28
Sharpe Ratio*	-4.14	-3.54	-2.24	-0.33	-3.68	0.23
Max. Drawdown	-6.51%	-15.63%	-20.21%	-20.21%	-16.20%	-74.86%
VaR 95 \ 99				-26.8% \ -39.4%		-31.9% \ -67.0%
CVaR 95 \ 99				-34.9% \ -51.5%		-56.9% \ -110.9%

* 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).

DISCLAIMER