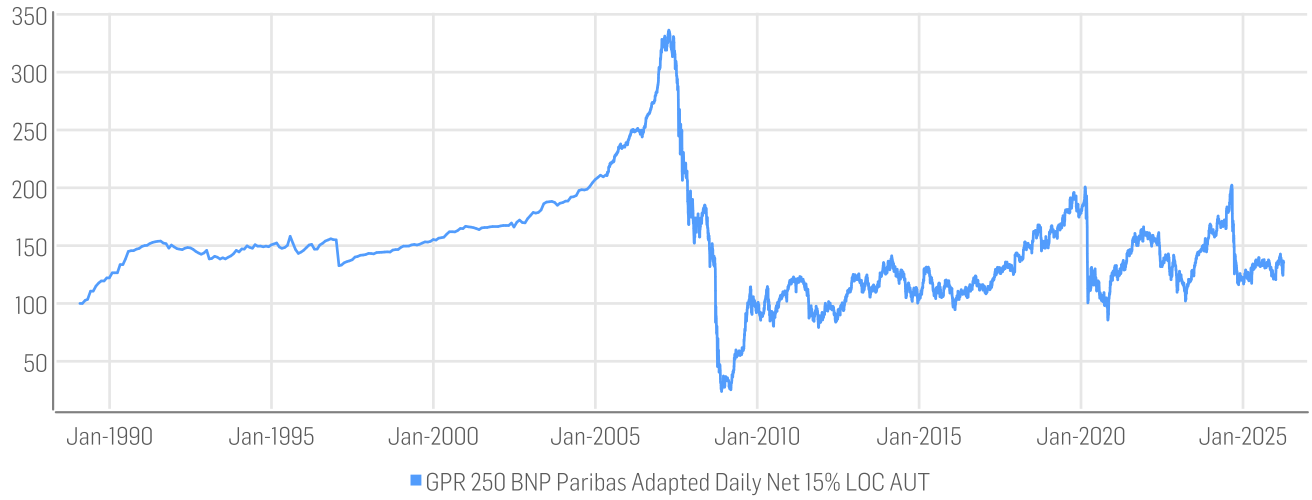
FACTSHEET - AS OF 06-Apr-2026
GPR 250 BNP Paribas Adapted Daily Net 15% LOC AUT

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000518 / 000051	Base Value / Base Date	100.0 Points / 31.01.1989
Bloomberg / Reuters	/.BNP518	Last Price	135.36
Index Calculator	Solactive AG	52W High	142.71
Index Type		52W Low	117.40
Index Currency	USD	Calculation	8:00am to 11:00pm (CET), every 15 seconds
Dividends	Reinvested	History	Available daily back to 31.01.1989

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.87%	12.29%	1.75%	8.19%	11.19%	35.36%
Performance (p.a.)						0.82%
Volatility (p.a.)	29.31%	24.37%	20.19%	18.86%	23.69%	30.15%
High	137.85	142.71	142.71	142.71	142.71	336.33
Low	124.33	120.55	120.55	120.55	120.55	23.91
Sharpe Ratio*	-1.14	2.31	-0.00	0.25	1.94	-0.09
Max. Drawdown	-10.78%	-12.88%	-12.88%	-13.69%	-12.88%	-92.89%
VaR 95 \ 99				-31.0% \ -38.3%		-39.3% \ -82.5%
CVaR 95 \ 99				-36.5% \ -46.8%		-73.6% \ -154.6%

* 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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