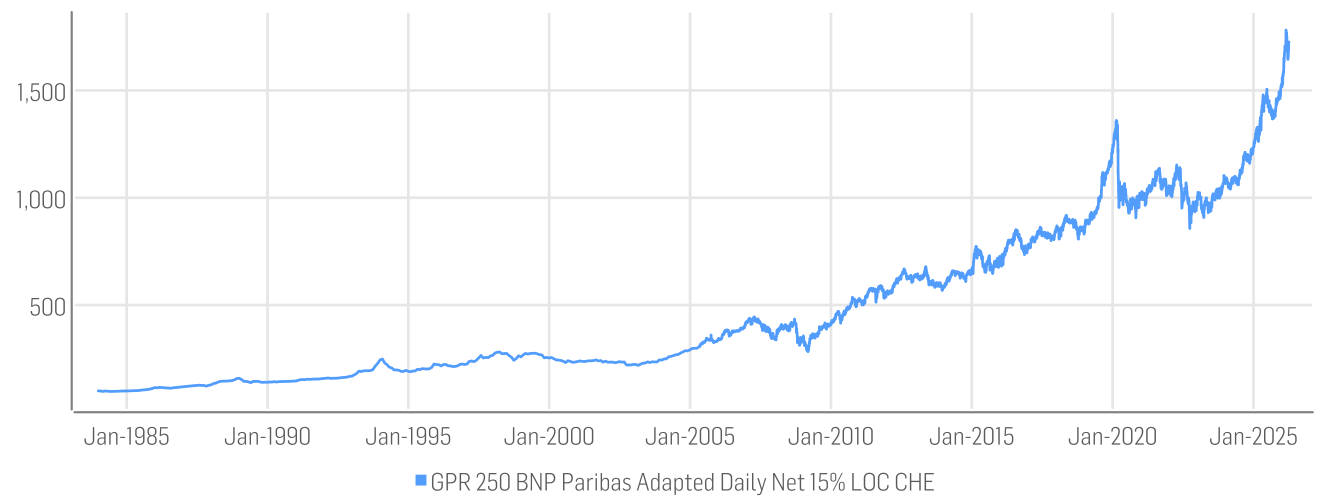
FACTSHEET - AS OF 06-Apr-2026
GPR 250 BNP Paribas Adapted Daily Net 15% LOC CHE

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000521 / 000052	Base Value / Base Date	100.0 Points / 30.12.1983
Bloomberg / Reuters	/.BNP521	Last Price	1725.31
Index Calculator	Solactive AG	52W High	1781.02
Index Type		52W Low	1314.33
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	-1.76%	13.65%	23.91%	24.73%	12.84%	1625.31%
Performance (p.a.)						6.97%
Volatility (p.a.)	14.45%	14.88%	12.01%	12.36%	14.50%	16.07%
High	1746.36	1781.02	1781.02	1781.02	1781.02	1781.02
Low	1644.90	1518.04	1380.60	1367.13	1518.04	97.39
Sharpe Ratio*	-1.60	4.33	4.23	1.74	3.77	0.21
Max. Drawdown	-6.34%	-7.64%	-7.64%	-9.20%	-7.64%	-36.98%
VaR 95 \ 99				-20.0% \ -33.8%		-23.3% \ -44.2%
CVaR 95 \ 99				-27.9% \ -39.2%		-37.3% \ -64.1%

* 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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