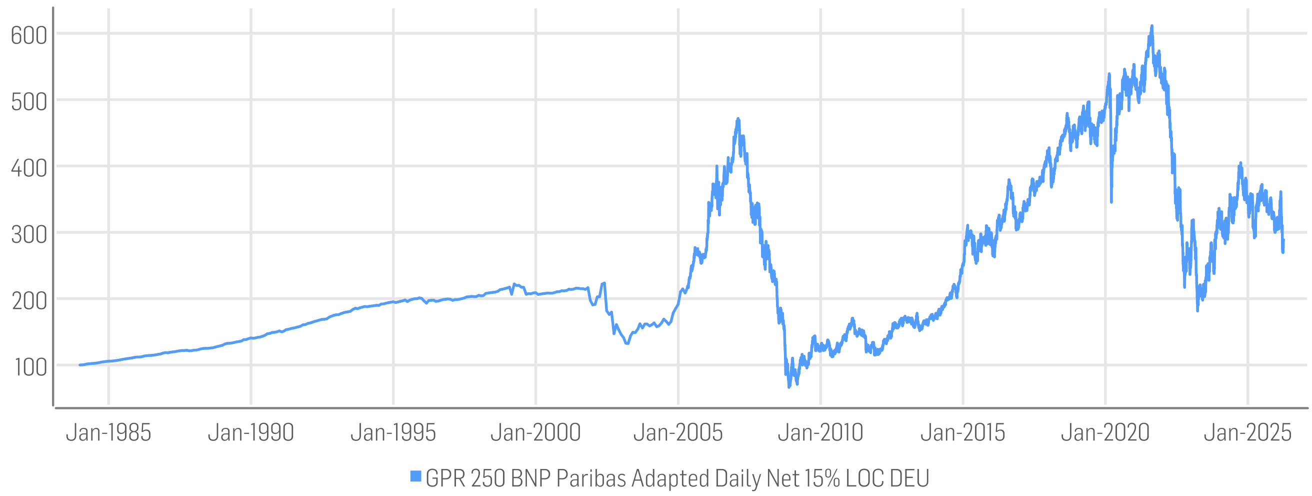
FACTSHEET - AS OF 06-Apr-2026
GPR 250 BNP Paribas Adapted Daily Net 15% LOC DEU

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000522 / 000052	Base Value / Base Date	100.0 Points / 30.12.1983
Bloomberg / Reuters	/.BNP522	Last Price	288.59
Index Calculator	Solactive AG	52W High	372.17
Index Type		52W Low	269.39
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	-11.81%	-6.77%	-14.27%	-9.52%	-6.61%	188.59%
Performance (p.a.)						2.54%
Volatility (p.a.)	51.97%	36.47%	28.42%	25.51%	35.64%	27.25%
High	323.29	361.24	361.24	372.17	361.24	611.47
Low	269.39	269.39	269.39	269.39	269.39	66.37
Sharpe Ratio*	-1.58	-0.78	-1.07	-0.52	-0.75	-0.04
Max. Drawdown	-17.67%	-25.43%	-25.43%	-27.62%	-25.43%	-85.93%
VaR 95 \ 99				-43.7% \ -88.2%		-42.8% \ -77.6%
CVaR 95 \ 99				-69.9% \ -129.4%		-66.1% \ -110.0%

* 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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