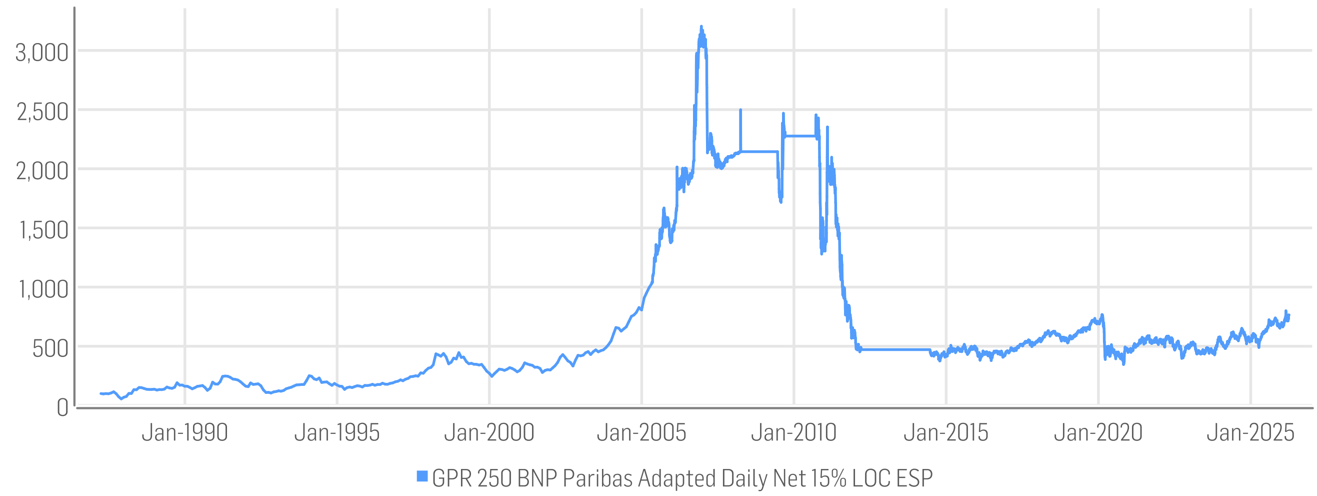
FACTSHEET - AS OF 06-Apr-2026
GPR 250 BNP Paribas Adapted Daily Net 15% LOC ESP

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000524 / 000052	Base Value / Base Date	100.0 Points / 31.03.1987
Bloomberg / Reuters	/.BNP524	Last Price	764.48
Index Calculator	Solactive AG	52W High	799.80
Index Type		52W Low	489.30
Index Currency	USD	Calculation	8:00am to 11:00pm (CET), every 15 seconds
Dividends	Reinvested	History	Available daily back to 31.03.1987

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.34%	11.69%	7.03%	48.31%	11.79%	664.48%
Performance (p.a.)						5.35%
Volatility (p.a.)	30.52%	26.69%	22.23%	19.05%	26.10%	42.19%
High	764.48	799.80	799.80	799.80	799.80	3204.46
Low	713.71	663.39	652.36	515.45	663.39	55.06
Sharpe Ratio*	0.46	1.98	0.50	2.39	1.88	0.04
Max. Drawdown	-5.90%	-10.76%	-11.77%	-11.77%	-10.76%	-89.20%
VaR 95 \ 99				-29.9% \ -52.7%		-50.8% \ -119.1%
CVaR 95 \ 99				-43.5% \ -76.5%		-97.6% \ -189.4%

* 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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