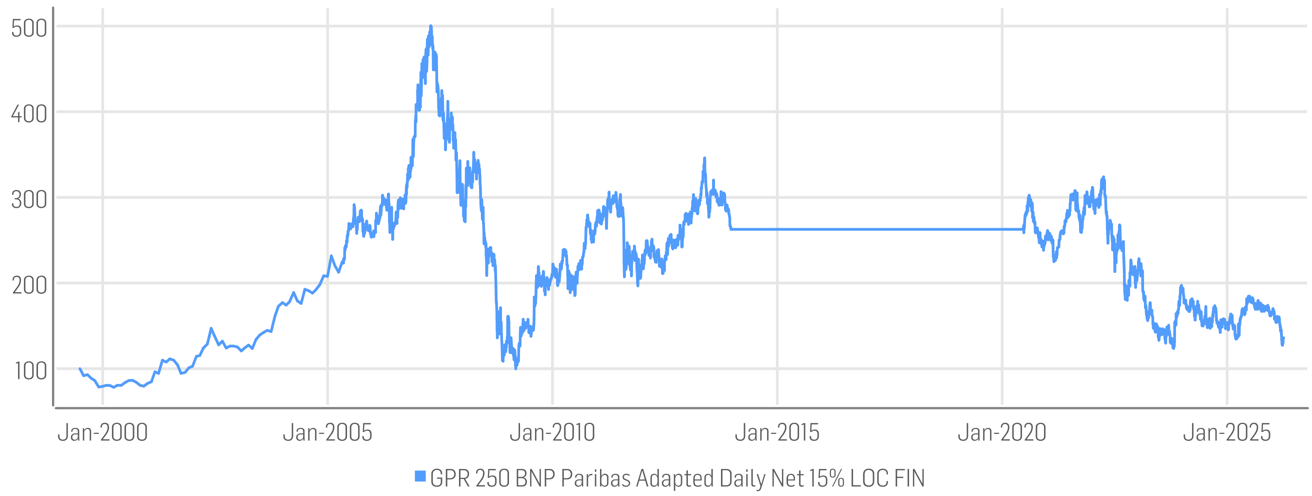
FACTSHEET - AS OF 06-Apr-2026
GPR 250 BNP Paribas Adapted Daily Net 15% LOC FIN

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000525 / 000052	Base Value / Base Date	100.0 Points / 30.06.1999
Bloomberg / Reuters	/.BNP525	Last Price	135.93
Index Calculator	Solactive AG	52W High	184.55
Index Type		52W Low	127.38
Index Currency	USD	Calculation	8:00am to 11:00pm (CET), every 15 seconds
Dividends	Reinvested	History	Available daily back to 30.06.1999

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-10.18%	-17.22%	-18.59%	-9.41%	-18.35%	35.93%
Performance (p.a.)						1.15%
Volatility (p.a.)	31.53%	26.57%	22.25%	22.77%	25.91%	32.71%
High	149.07	170.06	174.46	184.55	170.06	500.45
Low	127.38	127.38	127.38	127.38	127.38	78.26
Sharpe Ratio*	-2.43	-2.15	-1.70	-0.58	-2.22	-0.08
Max. Drawdown	-15.84%	-25.10%	-26.98%	-30.98%	-25.10%	-80.03%
VaR 95 \ 99				-36.2% \ -53.7%		-51.3% \ -89.1%
CVaR 95 \ 99				-48.6% \ -58.9%		-75.5% \ -119.4%

* 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).

DISCLAIMER