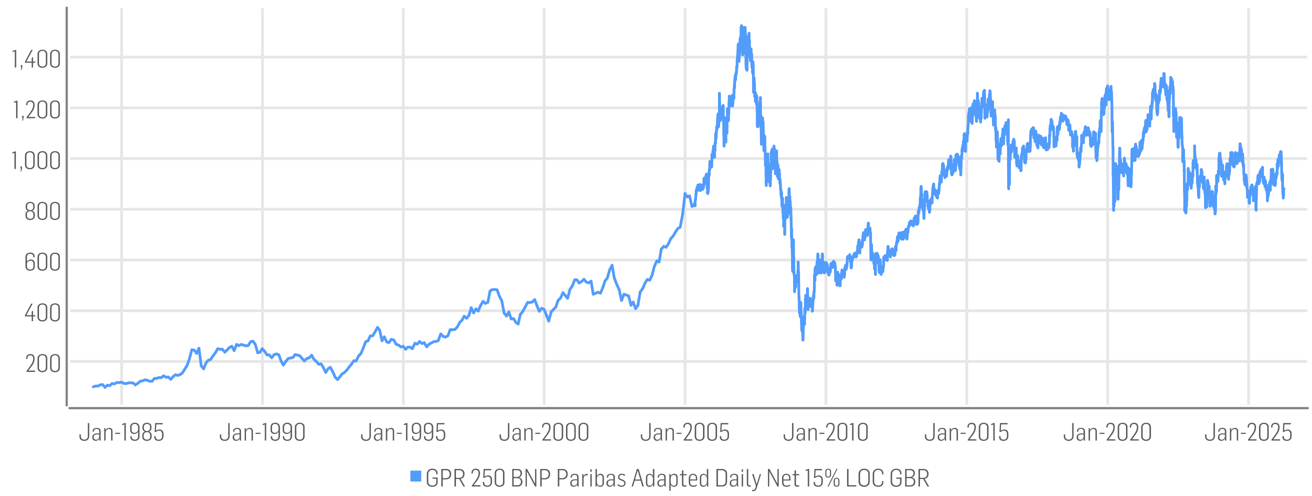
FACTSHEET - AS OF 06-Apr-2026
GPR 250 BNP Paribas Adapted Daily Net 15% LOC GBR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000527 / 000052	Base Value / Base Date	100.0 Points / 30.12.1983
Bloomberg / Reuters	/.BNP527	Last Price	880.74
Index Calculator	Solactive AG	52W High	1026.83
Index Type		52W Low	796.51
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	-7.70%	-6.80%	0.53%	4.78%	-6.73%	780.74%
Performance (p.a.)						5.28%
Volatility (p.a.)	27.60%	22.81%	20.04%	18.09%	22.25%	30.32%
High	943.26	1026.83	1026.83	1026.83	1026.83	1523.86
Low	844.22	844.22	844.22	833.38	844.22	98.00
Sharpe Ratio*	-2.39	-1.25	-0.13	0.07	-1.21	0.05
Max. Drawdown	-11.53%	-17.78%	-17.78%	-17.78%	-17.78%	-81.35%
VaR 95 \ 99				-26.9% \ -62.7%		-39.8% \ -89.2%
CVaR 95 \ 99				-45.5% \ -65.4%		-72.2% \ -134.4%

* 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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