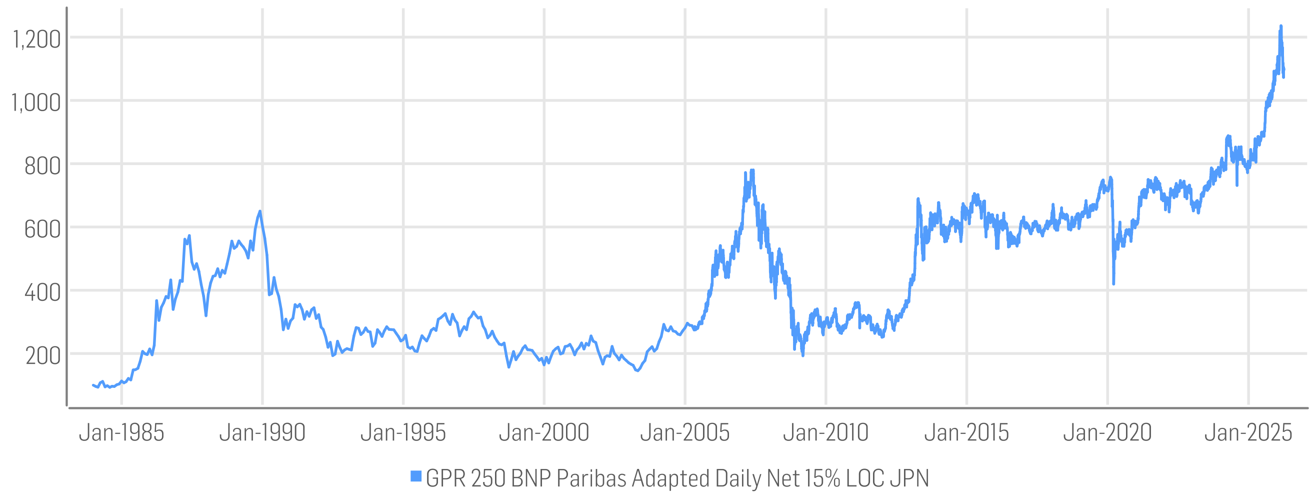
FACTSHEET - AS OF 06-Apr-2026
GPR 250 BNP Paribas Adapted Daily Net 15% LOC JPN

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000533 / 000053	Base Value / Base Date	100.0 Points / 30.12.1983
Bloomberg / Reuters	/.BNP533	Last Price	1097.76
Index Calculator	Solactive AG	52W High	1236.23
Index Type		52W Low	804.61
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	-7.66%	-1.40%	7.97%	28.70%	0.83%	997.76%
Performance (p.a.)						5.83%
Volatility (p.a.)	27.39%	22.24%	18.27%	15.22%	21.57%	39.09%
High	1182.95	1236.23	1236.23	1236.23	1236.23	1236.23
Low	1072.68	1072.68	995.70	851.22	1072.68	93.14
Sharpe Ratio*	-2.40	-0.41	0.72	1.68	-0.02	0.06
Max. Drawdown	-9.77%	-13.23%	-13.23%	-13.23%	-13.23%	-77.61%
VaR 95 \ 99				-24.4% \ -42.8%		-43.0% \ -115.2%
CVaR 95 \ 99				-38.9% \ -59.0%		-90.4% \ -190.8%

* 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