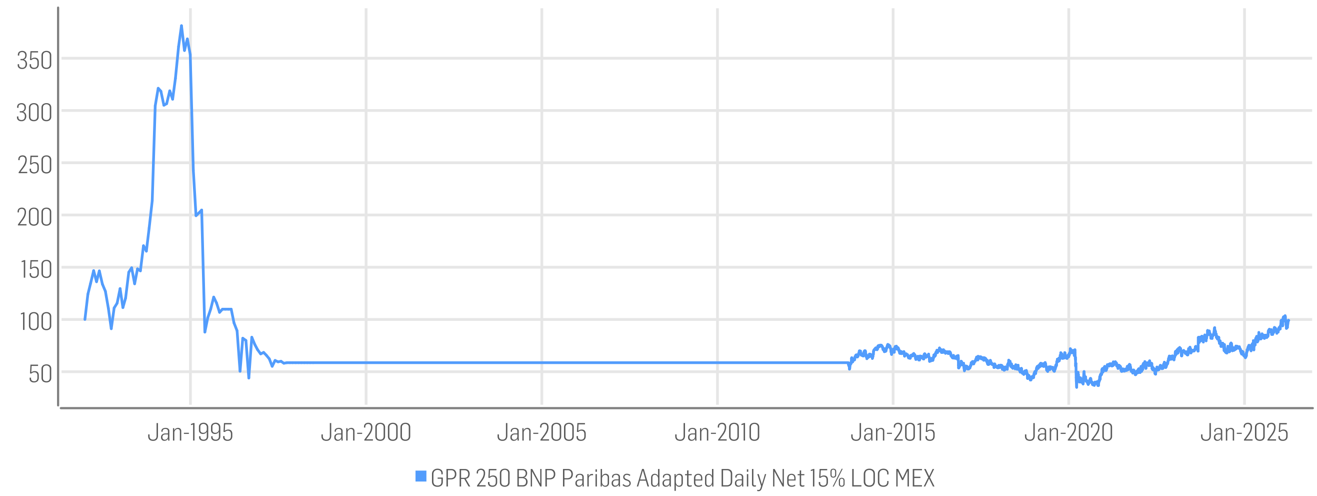
FACTSHEET - AS OF 06-Apr-2026
GPR 250 BNP Paribas Adapted Daily Net 15% LOC MEX

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000534 / 000053	Base Value / Base Date	100.0 Points / 31.12.1991
Bloomberg / Reuters	/.BNP534	Last Price	99.12
Index Calculator	Solactive AG	52W High	103.62
Index Type		52W Low	70.87
Index Currency	USD	Calculation	8:00am to 11:00pm (CET), every 15 seconds
Dividends	Reinvested	History	Available daily back to 31.12.1991

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.48%	8.79%	11.30%	33.40%	9.27%	-0.88%
Performance (p.a.)						-0.03%
Volatility (p.a.)	20.50%	23.24%	21.73%	21.13%	22.94%	53.11%
High	99.12	103.62	103.62	103.62	103.62	381.19
Low	91.51	90.88	85.61	74.30	90.71	35.05
Sharpe Ratio*	0.78	1.60	0.95	1.43	1.59	-0.07
Max. Drawdown	-6.31%	-11.69%	-11.69%	-11.69%	-11.69%	-90.80%
VaR 95 \ 99				-33.3% \ -51.1%		-41.9% \ -86.9%
CVaR 95 \ 99				-44.0% \ -59.8%		-94.9% \ -256.2%

* 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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