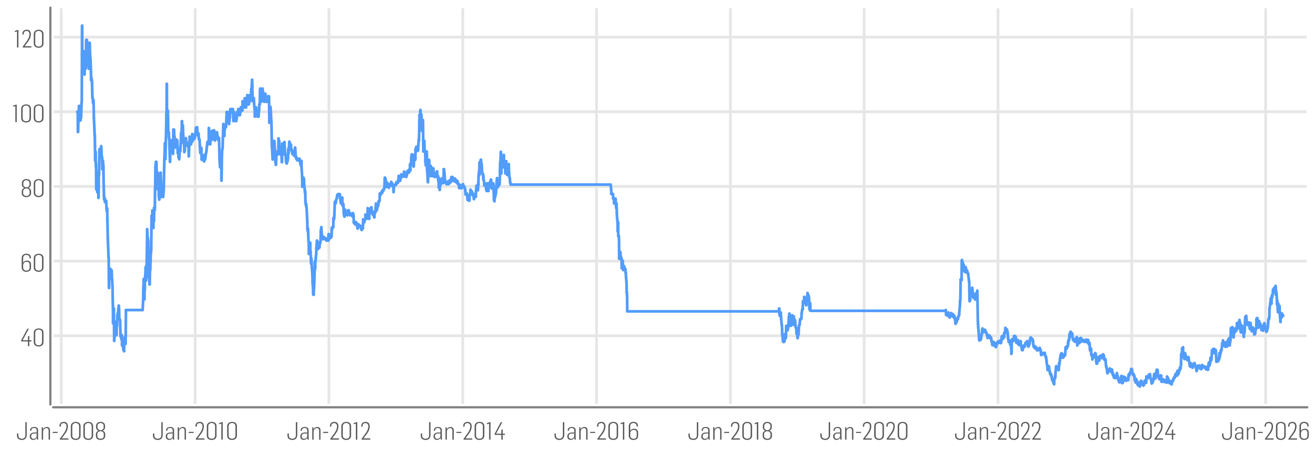
FACTSHEET - AS OF 07-Apr-2026
GPR 250 BNP Paribas Adapted Daily Net 15% LOC CHN

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000004947 / 000494	Base Value / Base Date	100.0 Points / 28.03.2008
Bloomberg / Reuters	/.BNP4947	Last Price	45.43
Index Calculator	Solactive AG	52W High	53.35
Index Type		52W Low	33.04
Index Currency	USD	Calculation	8:00am to 11:00pm (CET), every 15 seconds
Dividends	Reinvested	History	Available daily back to 28.03.2008

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.09%	10.32%	5.66%	36.37%	8.58%	-54.57%
Performance (p.a.)						-4.28%
Volatility (p.a.)	35.56%	30.18%	26.73%	26.54%	29.63%	28.02%
High	48.56	53.35	53.35	53.35	53.35	123.08
Low	43.69	41.18	40.35	33.16	41.09	26.41
Sharpe Ratio*	-1.77	1.50	0.31	1.26	1.10	-0.28
Max. Drawdown	-10.63%	-18.10%	-18.10%	-18.10%	-18.10%	-78.54%
VaR 95 \ 99				-40.2% \ -66.7%		-39.7% \ -77.8%
CVaR 95 \ 99				-56.0% \ -76.1%		-66.5% \ -114.1%

* 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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