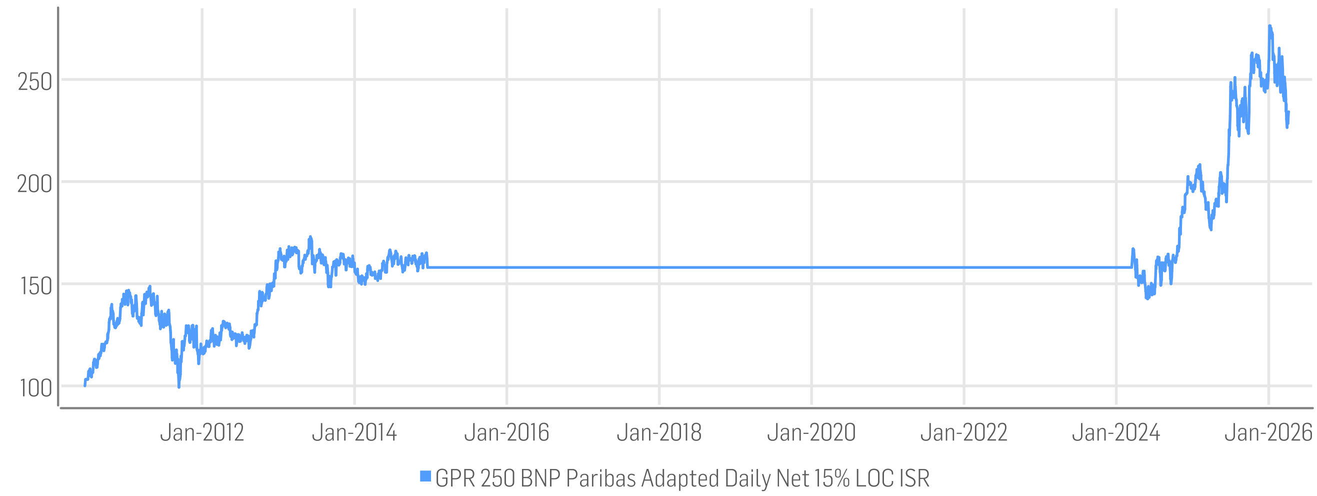
FACTSHEET - AS OF 07-Apr-2026
GPR 250 BNP Paribas Adapted Daily Net 15% LOC ISR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000005755 / 000575	Base Value / Base Date	100.0 Points / 18.06.2010
Bloomberg / Reuters	/.BNP5755	Last Price	234.16
Index Calculator	Solactive AG	52W High	276.33
Index Type		52W Low	182.11
Index Currency	USD	Calculation	8:00am to 11:00pm (CET), every 15 seconds
Dividends	Reinvested	History	Available daily back to 18.06.2010

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-10.35%	-14.85%	-10.56%	28.58%	-7.86%	134.16%
Performance (p.a.)						5.53%
Volatility (p.a.)	28.95%	25.76%	24.55%	25.48%	28.12%	23.15%
High	254.75	276.29	276.33	276.33	276.33	276.33
Low	226.44	226.44	226.44	183.72	226.44	99.30
Sharpe Ratio*	-2.67	-2.00	-0.97	1.00	-1.07	0.08
Max. Drawdown	-13.31%	-18.04%	-18.05%	-18.05%	-18.05%	-33.27%
VaR 95 \ 99				-40.4% \ -54.8%		-36.9% \ -57.3%
CVaR 95 \ 99				-49.1% \ -57.0%		-51.1% \ -75.6%

* 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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