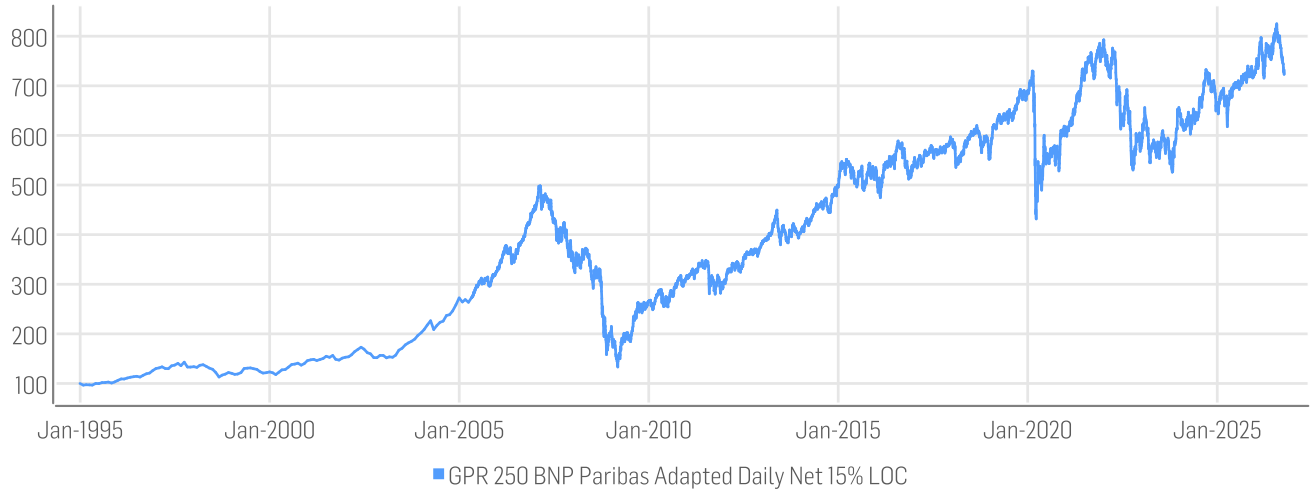
FACTSHEET - AS OF 08-Oct-2026
GPR 250 BNP Paribas Adapted Daily Net 15% LOC

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000511 / 000051	Base Value / Base Date	100.0 Points / 30.12.1994
Bloomberg / Reuters	/.BNP511	Last Price	724.50
Index Calculator	Solactive AG	52W High	825.08
Index Type		52W Low	706.77
Index Currency	USD	Calculation	8:00am to 11:00pm (CET), every 15 seconds
Dividends	Reinvested	History	Available daily back to 30.12.1994

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.62%	-8.64%	-4.89%	1.58%	-0.22%	624.50%
Performance (p.a.)						6.43%
Volatility (p.a.)	8.64%	9.59%	11.60%	11.19%	11.84%	19.22%
High	775.89	825.08	825.08	825.08	825.08	825.08
Low	723.12	723.12	723.12	713.26	715.48	96.62
Sharpe Ratio*	-7.00	-3.61	-1.17	-0.21	-0.35	0.13
Max. Drawdown	-6.80%	-12.36%	-12.36%	-12.36%	-12.36%	-73.29%
VaR 95 \ 99				-18.3% \ -29.4%		-27.5% \ -58.4%
CVaR 95 \ 99				-25.7% \ -36.2%		-47.8% \ -89.2%

* 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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