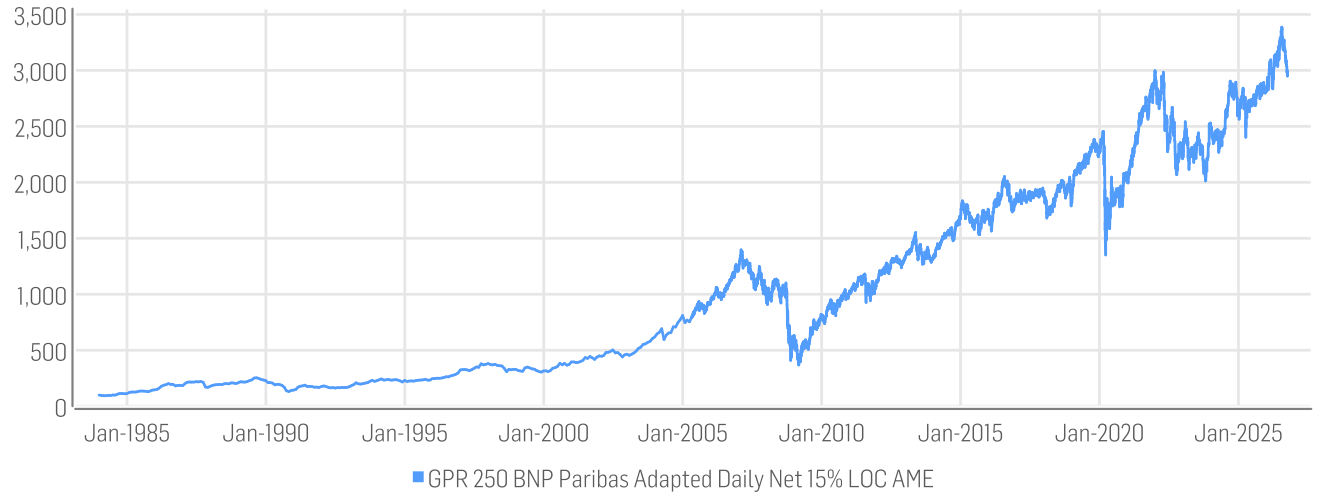
FACTSHEET - AS OF 08-Oct-2026
GPR 250 BNP Paribas Adapted Daily Net 15% LOC AME

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000513 / 000051	Base Value / Base Date	100.0 Points / 30.12.1983
Bloomberg / Reuters	/.BNP513	Last Price	2974.90
Index Calculator	Solactive AG	52W High	3386.54
Index Type		52W Low	2745.51
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	-6.15%	-8.02%	-1.49%	7.48%	5.81%	2874.90%
Performance (p.a.)						8.26%
Volatility (p.a.)	10.48%	12.63%	14.64%	13.69%	14.30%	30.67%
High	3169.86	3386.54	3386.54	3386.54	3386.54	3386.54
Low	2949.14	2949.14	2949.14	2767.85	2811.57	93.48
Sharpe Ratio*	-5.51	-2.59	-0.47	0.27	0.26	0.14
Max. Drawdown	-6.96%	-12.92%	-12.92%	-12.92%	-12.92%	-73.67%
VaR 95 \ 99				-22.3% \ -36.3%		-37.4% \ -95.2%
CVaR 95 \ 99				-30.6% \ -47.9%		-74.0% \ -150.9%

* 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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