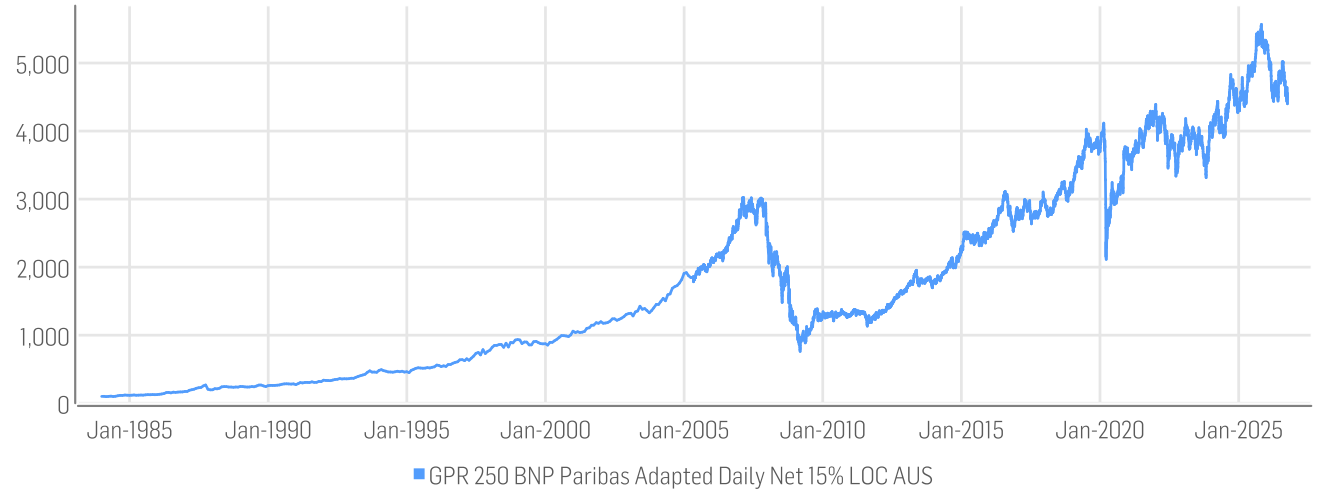
FACTSHEET - AS OF 07-Oct-2026
GPR 250 BNP Paribas Adapted Daily Net 15% LOC AUS

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000517 / 000051	Base Value / Base Date	100.0 Points / 30.12.1983
Bloomberg / Reuters	/.BNP517	Last Price	4558.75
Index Calculator	Solactive AG	52W High	5569.16
Index Type		52W Low	4400.15
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	-3.39%	-4.12%	-0.58%	-14.01%	-13.65%	4458.75%
Performance (p.a.)						9.34%
Volatility (p.a.)	21.93%	17.42%	17.47%	16.43%	16.48%	24.95%
High	4718.61	5019.35	5019.35	5569.16	5302.28	5569.16
Low	4400.15	4400.15	4400.15	4400.15	4400.15	96.28
Sharpe Ratio*	-1.74	-1.12	-0.29	-1.10	-1.29	0.22
Max. Drawdown	-6.75%	-12.34%	-12.34%	-20.99%	-17.01%	-74.86%
VaR 95 \ 99				-28.5% \ -43.4%		-31.6% \ -66.9%
CVaR 95 \ 99				-38.4% \ -51.5%		-56.4% \ -110.1%

* 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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