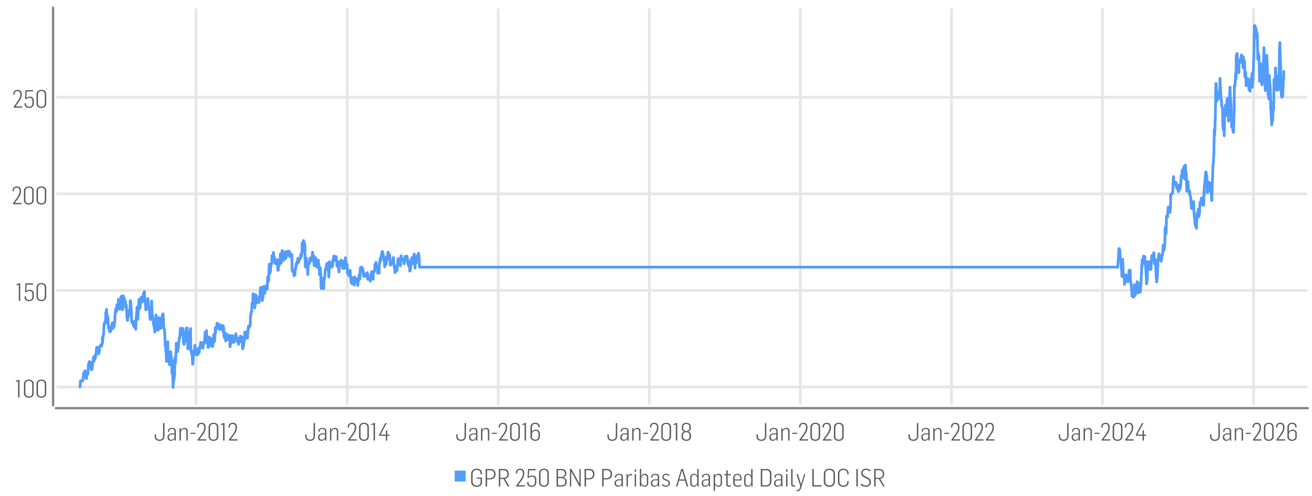
FACTSHEET - AS OF 27-May-2026
GPR 250 BNP Paribas Adapted Daily LOC ISR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000005756 / 000575	Base Value / Base Date	100.0 Points / 18.06.2010
Bloomberg / Reuters	/.BNP5756	Last Price	263.40
Index Calculator	Solactive AG	52W High	287.04
Index Type		52W Low	196.64
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	2.80%	3.48%	2.39%	28.05%	-0.23%	163.40%
Performance (p.a.)						6.26%
Volatility (p.a.)	29.16%	28.98%	26.88%	26.81%	28.43%	23.30%
High	278.27	278.27	287.04	287.04	287.04	287.04
Low	249.96	235.65	235.65	196.64	235.65	99.82
Sharpe Ratio*	1.25	0.39	0.05	0.93	-0.14	0.12
Max. Drawdown	-10.17%	-13.27%	-17.90%	-17.90%	-17.90%	-33.18%
VaR 95 \ 99				-42.8% \ -54.8%		-37.0% \ -57.3%
CVaR 95 \ 99				-50.5% \ -57.6%		-51.1% \ -75.7%

* 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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