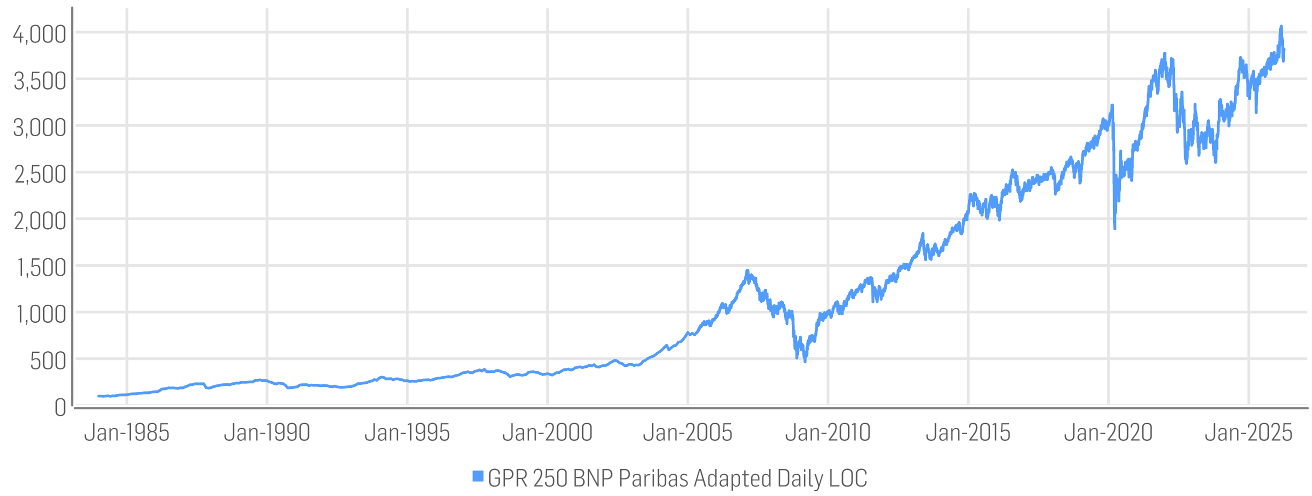
FACTSHEET - AS OF 06-Apr-2026
GPR 250 BNP Paribas Adapted Daily LOC

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000622 / 000062	Base Value / Base Date	100.0 Points / 30.12.1983
Bloomberg / Reuters	/.BNP622	Last Price	3811.17
Index Calculator	Solactive AG	52W High	4064.56
Index Type		52W Low	3136.85
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	-3.35%	2.31%	4.36%	16.77%	3.06%	3711.17%
Performance (p.a.)						8.99%
Volatility (p.a.)	14.95%	12.70%	11.24%	11.27%	12.40%	21.76%
High	3941.26	4064.56	4064.56	4064.56	4064.56	4064.56
Low	3688.23	3688.23	3599.33	3263.89	3688.23	97.66
Sharpe Ratio*	-2.52	0.48	0.48	1.19	0.68	0.25
Max. Drawdown	-6.47%	-9.26%	-9.26%	-9.26%	-9.26%	-67.67%
VaR 95 \ 99				-17.8% \ -30.1%		-29.4% \ -62.4%
CVaR 95 \ 99				-25.3% \ -39.4%		-52.4% \ -100.7%

* 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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