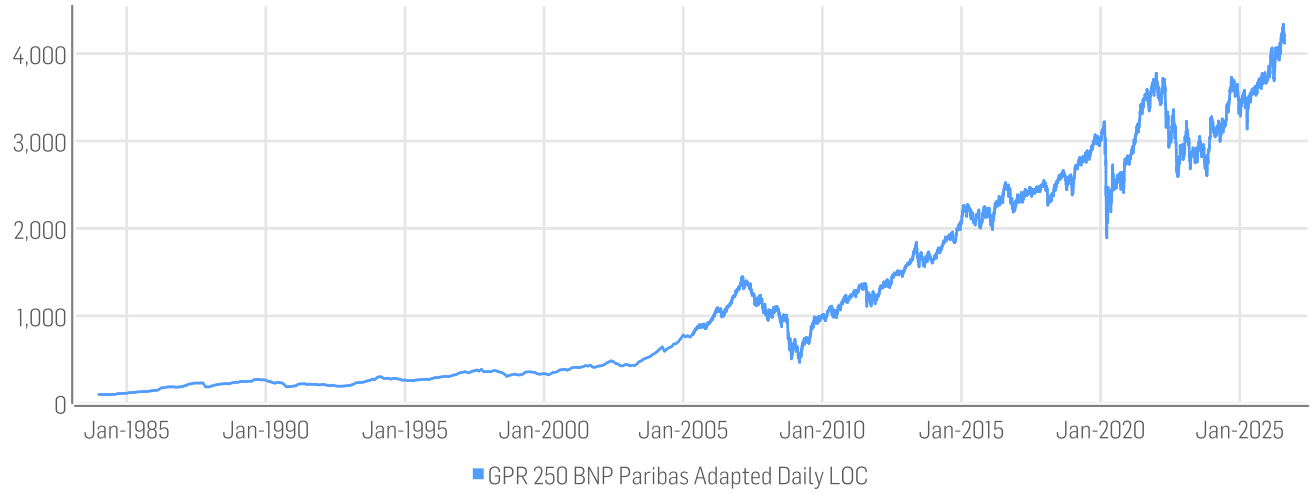
FACTSHEET - AS OF 12-Aug-2026
GPR 250 BNP Paribas Adapted Daily LOC

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000622 / 000062	Base Value / Base Date	100.0 Points / 30.12.1983
Bloomberg / Reuters	/.BNP622	Last Price	4151.32
Index Calculator	Solactive AG	52W High	4336.28
Index Type		52W Low	3551.60
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	-0.87%	3.38%	4.23%	16.15%	12.25%	4051.32%
Performance (p.a.)						9.14%
Volatility (p.a.)	13.88%	14.78%	14.14%	12.39%	13.51%	21.66%
High	4336.28	4336.28	4336.28	4336.28	4336.28	4336.28
Low	4119.14	3925.67	3688.23	3551.60	3688.23	97.66
Sharpe Ratio*	-0.99	0.73	0.36	1.03	1.27	0.25
Max. Drawdown	-5.01%	-5.01%	-9.26%	-9.26%	-9.26%	-67.67%
VaR 95 \ 99				-20.0% \ -33.1%		-29.0% \ -62.3%
CVaR 95 \ 99				-27.8% \ -41.5%		-52.0% \ -100.0%

* 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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