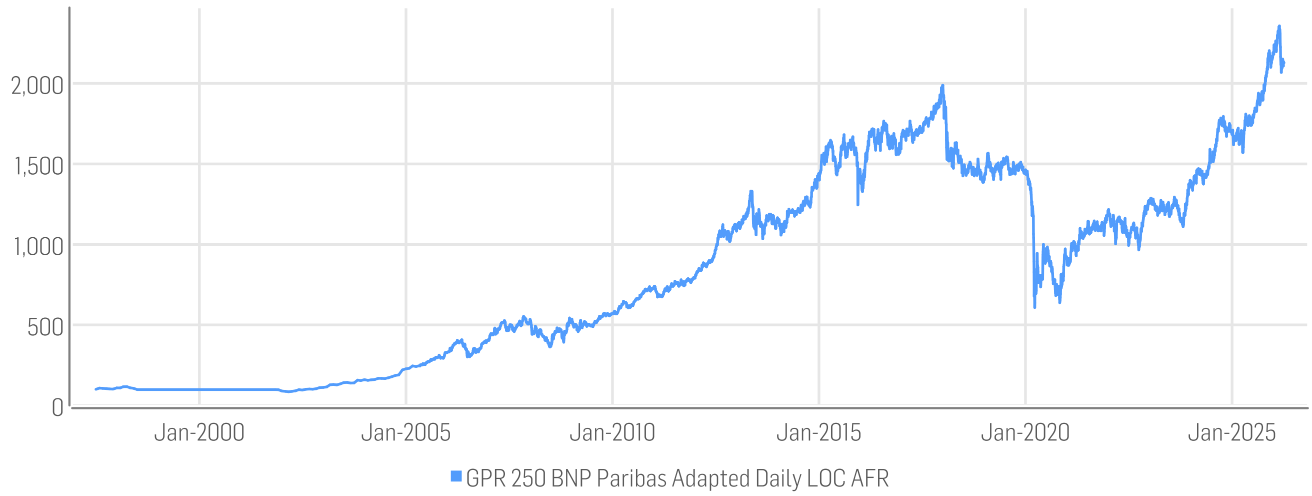
FACTSHEET - AS OF 06-Apr-2026
GPR 250 BNP Paribas Adapted Daily LOC AFR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000623 / 000062	Base Value / Base Date	100.0 Points / 30.06.1997
Bloomberg / Reuters	/.BNP623	Last Price	2128.26
Index Calculator	Solactive AG	52W High	2357.36
Index Type		52W Low	1569.83
Index Currency	USD	Calculation	8:00am to 11:00pm (CET), every 15 seconds
Dividends	Reinvested	History	Available daily back to 30.06.1997

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.71%	-4.26%	9.57%	32.78%	-2.43%	2028.26%
Performance (p.a.)						11.22%
Volatility (p.a.)	17.49%	16.96%	15.44%	14.44%	16.49%	22.17%
High	2150.91	2357.36	2357.36	2357.36	2357.36	2357.36
Low	2068.25	2068.25	1942.34	1602.89	2068.25	84.95
Sharpe Ratio*	-1.29	-1.17	1.08	2.06	-0.76	0.34
Max. Drawdown	-4.48%	-12.26%	-12.26%	-12.26%	-12.26%	-69.42%
VaR 95 \ 99				-22.7% \ -35.7%		-28.9% \ -56.6%
CVaR 95 \ 99				-32.7% \ -42.3%		-49.8% \ -93.8%

* 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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