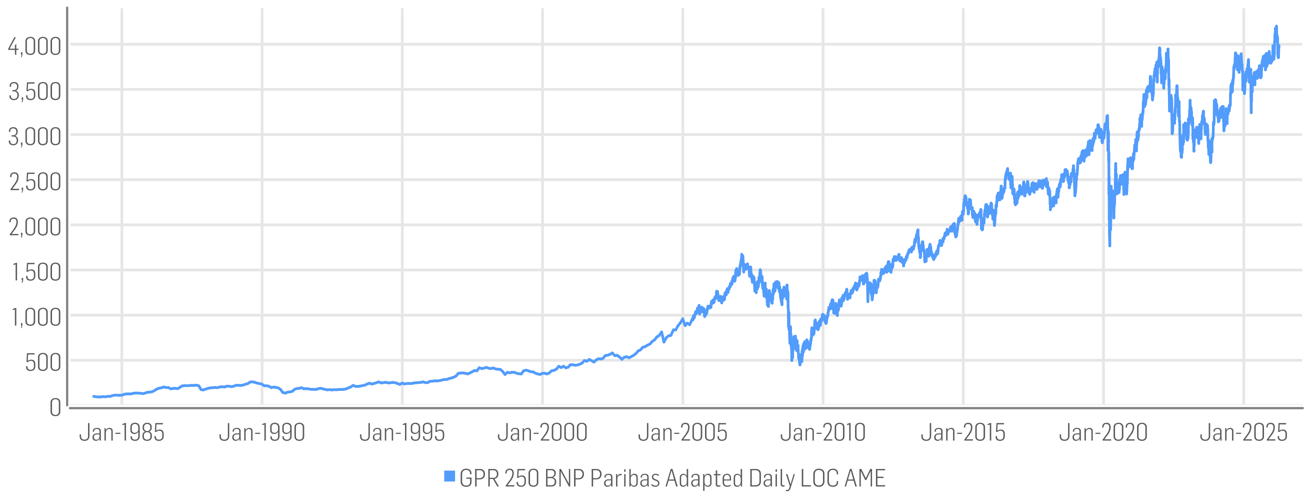
FACTSHEET - AS OF 06-Apr-2026
GPR 250 BNP Paribas Adapted Daily LOC AME

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000624 / 000062	Base Value / Base Date	100.0 Points / 30.12.1983
Bloomberg / Reuters	/.BNP624	Last Price	3973.01
Index Calculator	Solactive AG	52W High	4200.76
Index Type		52W Low	3241.50
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	-2.83%	3.34%	4.85%	16.82%	4.23%	3873.01%
Performance (p.a.)						9.10%
Volatility (p.a.)	15.87%	14.03%	12.73%	13.25%	13.74%	30.96%
High	4098.93	4200.76	4200.76	4200.76	4200.76	4200.76
Low	3850.54	3823.56	3716.15	3400.91	3811.83	93.65
Sharpe Ratio*	-2.09	0.76	0.50	1.01	0.98	0.18
Max. Drawdown	-6.06%	-8.34%	-8.34%	-8.34%	-8.34%	-73.21%
VaR 95 \ 99				-22.0% \ -36.3%		-38.0% \ -95.6%
CVaR 95 \ 99				-30.4% \ -48.4%		-74.7% \ -151.6%

* 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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