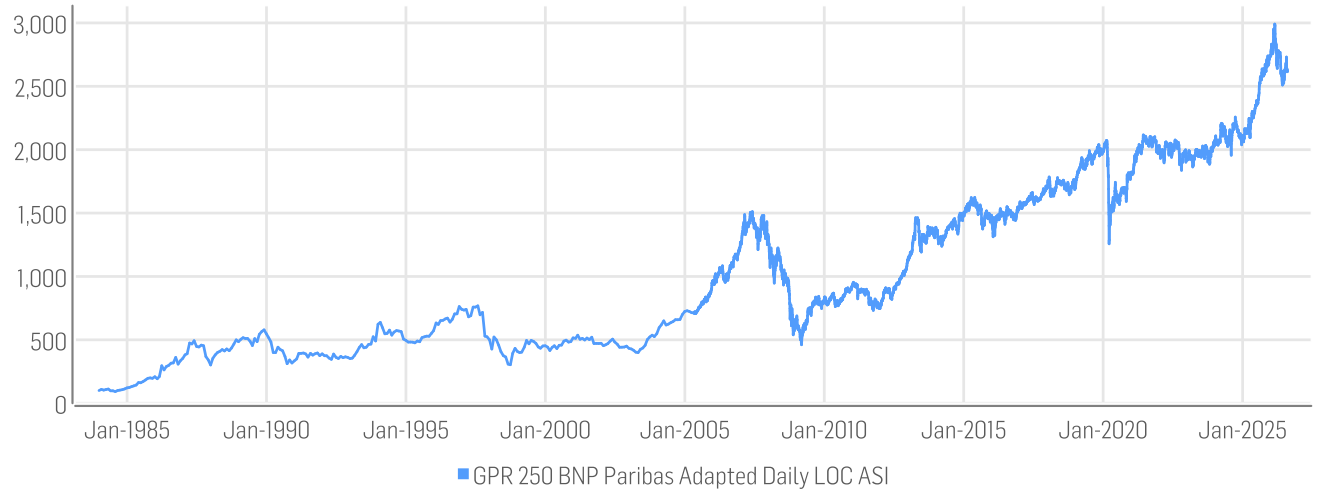
# FACTSHEET - AS OF 12-Aug-2026
# GPR 250 BNP Paribas Adapted Daily LOC ASI

## HISTORICAL PERFORMANCE




## CHARACTERISTICS

| | | | |
|---|---|---|---|
| ISIN / WKN | GPR000000625 / 000062 | Base Value / Base Date | 100.0 Points / 30.12.1983 |
| Bloomberg / Reuters | /.BNP625 | Last Price | 2614.26 |
| Index Calculator | Solactive AG | 52W High | 2990.97 |
| Index Type | | 52W Low | 2509.50 |
| 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 | 0.08% | -2.08% | -10.25% | 3.60% | -4.47% | 2514.26% |
| Performance (p.a.) | | | | | | 7.96% |
| Volatility (p.a.) | 13.62% | 14.53% | 15.99% | 13.40% | 15.26% | 29.73% |
| High | 2731.10 | 2731.10 | 2990.97 | 2990.97 | 2990.97 | 2990.97 |
| Low | 2612.07 | 2509.50 | 2509.50 | 2509.50 | 2509.50 | 91.70 |
| Sharpe Ratio* | -0.19 | -0.81 | -1.46 | 0.00 | -0.71 | 0.15 |
| Max. Drawdown | -4.28% | -6.01% | -16.10% | -16.10% | -16.10% | -69.51% |
| VaR 95 \ 99 | | | | -23.7% \ -39.0% | | -29.6% \ -85.1% |
| CVaR 95 \ 99 | | | | -34.1% \ -48.0% | | -65.5% \ -143.6% |

* 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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