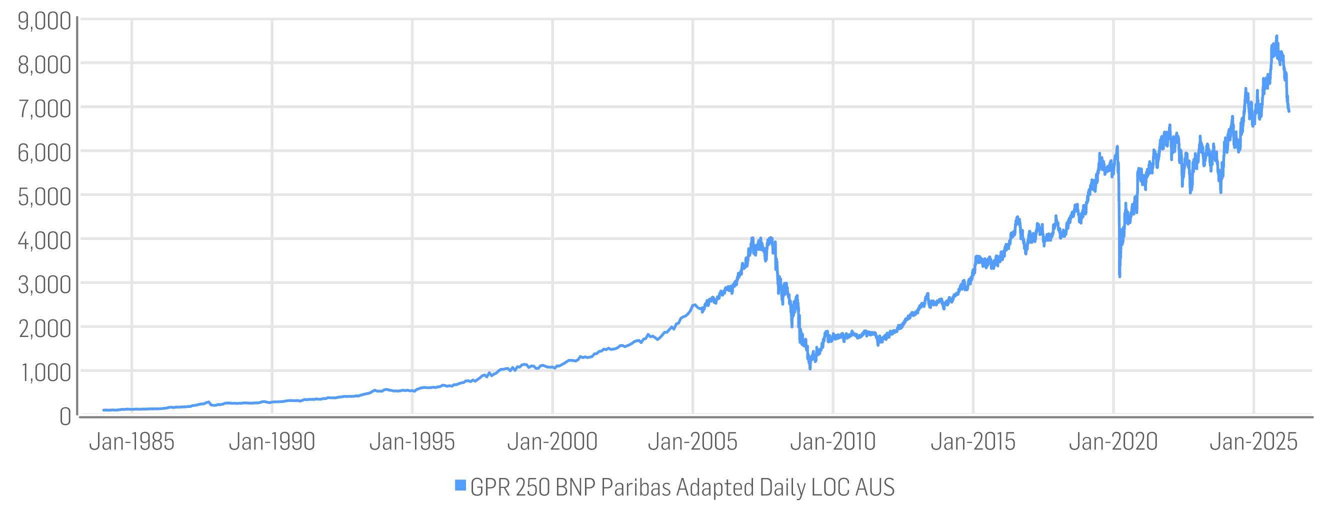
FACTSHEET - AS OF 06-Apr-2026
GPR 250 BNP Paribas Adapted Daily LOC AUS

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000628 / 000062	Base Value / Base Date	100.0 Points / 30.12.1983
Bloomberg / Reuters	/.BNP628	Last Price	6894.78
Index Calculator	Solactive AG	52W High	8613.20
Index Type		52W Low	6778.83
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	-6.49%	-14.49%	-15.90%	-0.31%	-15.72%	6794.78%
Performance (p.a.)						10.53%
Volatility (p.a.)	14.38%	14.36%	15.05%	14.13%	14.04%	25.17%
High	7252.18	8160.71	8613.20	8613.20	8216.15	8613.20
Low	6894.78	6894.78	6894.78	6894.78	6894.78	97.11
Sharpe Ratio*	-4.14	-3.53	-2.21	-0.28	-3.67	0.27
Max. Drawdown	-6.49%	-15.51%	-19.95%	-19.95%	-16.08%	-74.37%
VaR 95 \ 99				-26.8% \ -39.4%		-31.6% \ -67.0%
CVaR 95 \ 99				-34.8% \ -51.5%		-56.6% \ -110.3%

* 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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