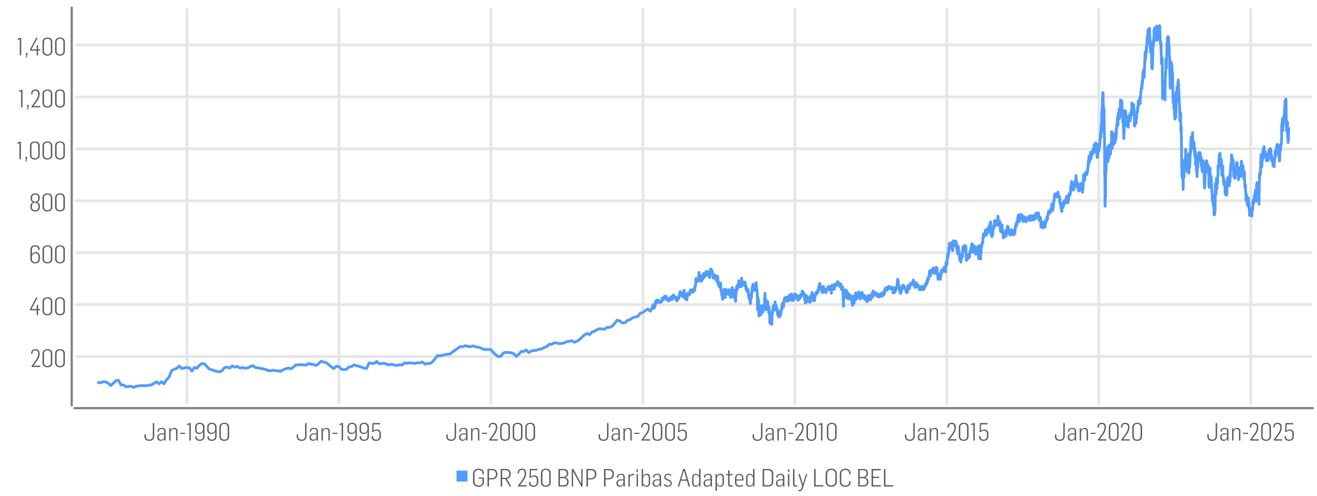
FACTSHEET - AS OF 06-Apr-2026
GPR 250 BNP Paribas Adapted Daily LOC BEL

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000630 / 000063	Base Value / Base Date	100.0 Points / 30.01.1987
Bloomberg / Reuters	/.BNP630	Last Price	1078.59
Index Calculator	Solactive AG	52W High	1191.87
Index Type		52W Low	786.96
Index Currency	USD	Calculation	8:00am to 11:00pm (CET), every 15 seconds
Dividends	Reinvested	History	Available daily back to 30.01.1987

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.03%	4.12%	15.86%	31.11%	6.02%	978.59%
Performance (p.a.)						6.26%
Volatility (p.a.)	22.95%	20.71%	17.45%	16.51%	20.10%	22.52%
High	1102.61	1191.87	1191.87	1191.87	1191.87	1474.22
Low	1024.48	1024.48	930.95	822.68	1017.39	81.48
Sharpe Ratio*	-0.68	0.68	1.79	1.69	1.06	0.12
Max. Drawdown	-7.09%	-14.04%	-14.04%	-14.04%	-14.04%	-49.70%
VaR 95 \ 99				-25.7% \ -44.1%		-30.1% \ -60.8%
CVaR 95 \ 99				-35.4% \ -46.6%		-49.9% \ -90.5%

* 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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