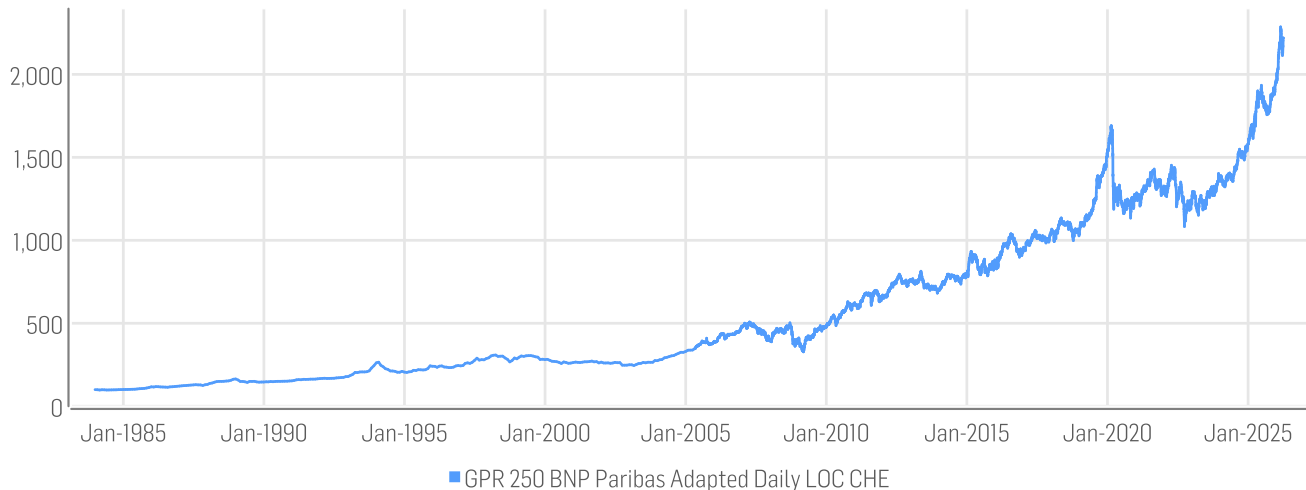


FACTSHEET - AS OF 06-Apr-2026

GPR 250 BNP Paribas Adapted Daily LOC CHE

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000632 / 000063	Base Value / Base Date	100.0 Points / 30.12.1983
Bloomberg / Reuters	/BNP632	Last Price	2219.32
Index Calculator	Solactive AG	52W High	2286.55
Index Type		52W Low	1687.48
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	-1.64%	13.74%	24.04%	24.97%	12.94%	2119.32%
Performance (p.a.)						7.61%
Volatility (p.a.)	14.54%	15.04%	12.11%	12.41%	14.66%	16.10%
High	2245.17	2286.55	2286.55	2286.55	2286.55	2286.55
Low	2113.73	1951.18	1773.99	1756.65	1951.18	97.66
Sharpe Ratio*	-1.51	4.32	4.23	1.75	3.77	0.25
Max. Drawdown	-6.32%	-7.56%	-7.56%	-9.20%	-7.56%	-35.98%
VaR 95 \ 99				-20.0% \ -33.8%		-23.3% \ -44.0%
CVaR 95 \ 99				-28.0% \ -39.4%		-37.2% \ -64.0%

* 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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