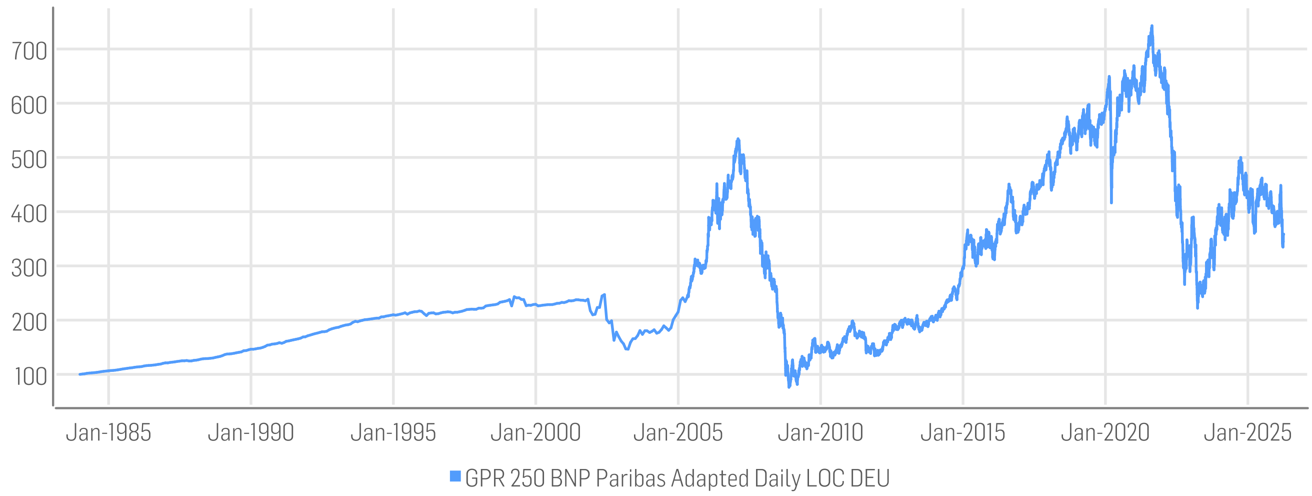
FACTSHEET - AS OF 06-Apr-2026
GPR 250 BNP Paribas Adapted Daily LOC DEU

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000633 / 000063	Base Value / Base Date	100.0 Points / 30.12.1983
Bloomberg / Reuters	/.BNP633	Last Price	358.46
Index Calculator	Solactive AG	52W High	462.06
Index Type		52W Low	334.61
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	-11.78%	-6.75%	-14.23%	-9.01%	-6.58%	258.46%
Performance (p.a.)						3.07%
Volatility (p.a.)	51.89%	36.44%	28.41%	25.54%	35.60%	27.25%
High	401.41	448.57	448.57	462.06	448.57	743.05
Low	334.61	334.61	334.61	334.61	334.61	76.04
Sharpe Ratio*	-1.58	-0.78	-1.07	-0.50	-0.74	-0.02
Max. Drawdown	-17.65%	-25.41%	-25.41%	-27.58%	-25.41%	-85.77%
VaR 95 \ 99				-43.7% \ -88.0%		-42.4% \ -77.6%
CVaR 95 \ 99				-69.9% \ -129.3%		-66.1% \ -110.0%

* 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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