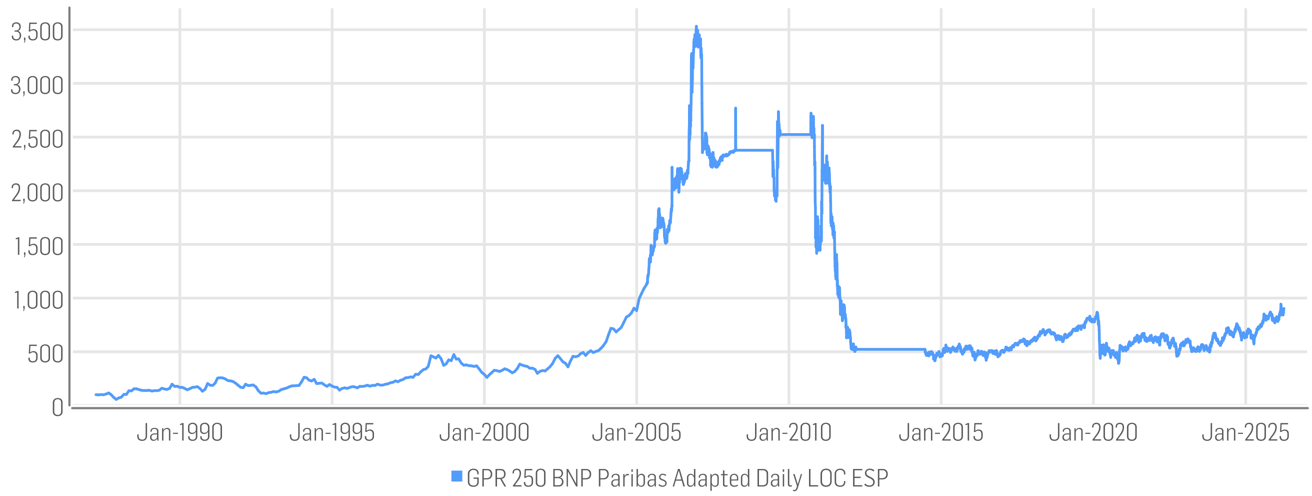
# FACTSHEET - AS OF 06-Apr-2026
# GPR 250 BNP Paribas Adapted Daily LOC ESP

## HISTORICAL PERFORMANCE




## CHARACTERISTICS

| | | | |
|---|---|---|---|
| ISIN / WKN | GPR000000635 / 000063 | Base Value / Base Date | 100.0 Points / 31.03.1987 |
| Bloomberg / Reuters | /.BNP635 | Last Price | 901.72 |
| Index Calculator | Solactive AG | 52W High | 943.38 |
| Index Type | | 52W Low | 572.92 |
| Index Currency | USD | Calculation | 8:00am to 11:00pm (CET), every 15 seconds |
| Dividends | Reinvested | History | Available daily back to 31.03.1987 |

## STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|---|---|---|---|---|---|---|
| Performance | 1.34% | 11.69% | 7.24% | 49.40% | 11.79% | 801.72% |
| Performance (p.a.) | | | | | | 5.80% |
| Volatility (p.a.) | 30.52% | 26.69% | 22.21% | 19.03% | 26.10% | 42.23% |
| High | 901.72 | 943.38 | 943.38 | 943.38 | 943.38 | 3532.27 |
| Low | 841.84 | 782.49 | 769.77 | 603.54 | 782.49 | 55.88 |
| Sharpe Ratio* | 0.46 | 1.98 | 0.52 | 2.45 | 1.88 | 0.05 |
| Max. Drawdown | -5.90% | -10.76% | -11.54% | -11.54% | -10.76% | -88.90% |
| VaR 95 \ 99 | | | | -29.9% \ -52.7% | | -50.8% \ -119.1% |
| CVaR 95 \ 99 | | | | -43.5% \ -76.5% | | -97.5% \ -189.1% |

* 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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