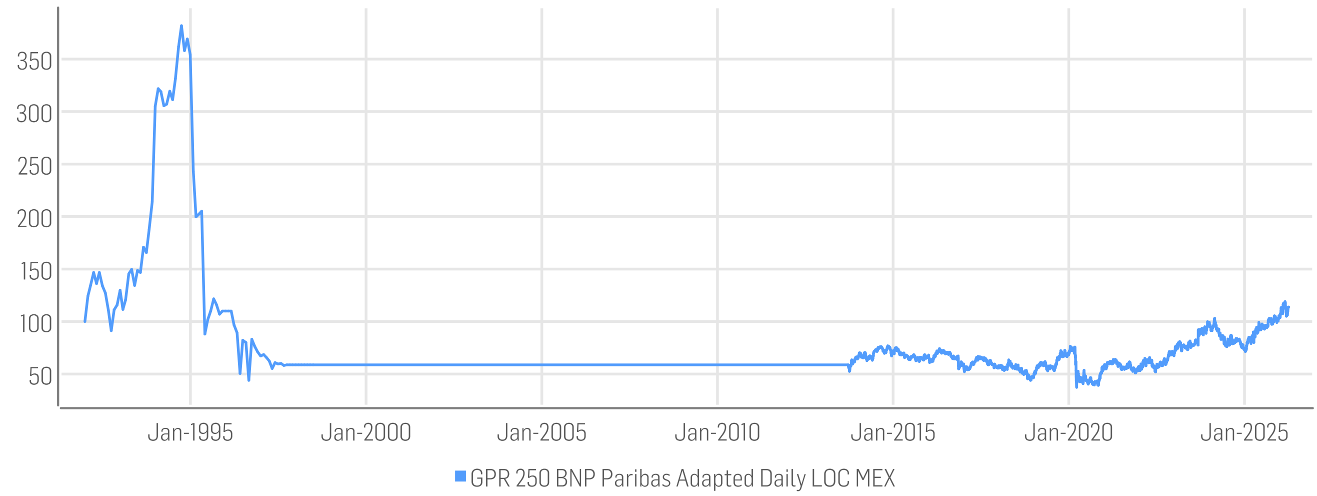
FACTSHEET - AS OF 06-Apr-2026
GPR 250 BNP Paribas Adapted Daily LOC MEX

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000645 / 000064	Base Value / Base Date	100.0 Points / 31.12.1991
Bloomberg / Reuters	/.BNP645	Last Price	113.83
Index Calculator	Solactive AG	52W High	119.00
Index Type		52W Low	80.07
Index Currency	USD	Calculation	8:00am to 11:00pm (CET), every 15 seconds
Dividends	Reinvested	History	Available daily back to 31.12.1991

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.49%	9.25%	12.32%	35.60%	9.74%	13.83%
Performance (p.a.)						0.38%
Volatility (p.a.)	20.48%	23.33%	21.78%	21.13%	23.03%	53.12%
High	113.83	119.00	119.00	119.00	119.00	381.84
Low	105.09	103.93	97.42	83.95	103.73	37.35
Sharpe Ratio*	0.79	1.70	1.05	1.54	1.68	-0.06
Max. Drawdown	-6.30%	-11.69%	-11.69%	-11.69%	-11.69%	-90.22%
VaR 95 \ 99				-33.3% \ -51.1%		-41.9% \ -86.9%
CVaR 95 \ 99				-43.8% \ -59.8%		-94.8% \ -256.2%

* 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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