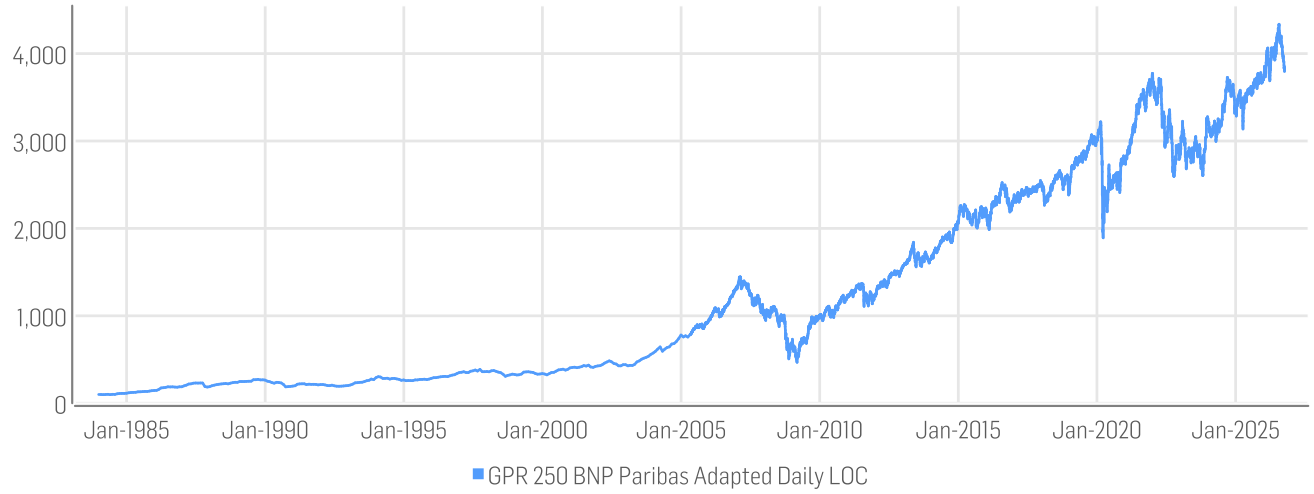
FACTSHEET - AS OF 08-Oct-2026
GPR 250 BNP Paribas Adapted Daily LOC

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000622 / 000062	Base Value / Base Date	100.0 Points / 30.12.1983
Bloomberg / Reuters	/.BNP622	Last Price	3815.92
Index Calculator	Solactive AG	52W High	4336.28
Index Type		52W Low	3599.33
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	-6.30%	-8.30%	-2.97%	5.09%	3.19%	3715.92%
Performance (p.a.)						8.89%
Volatility (p.a.)	9.39%	10.88%	12.94%	12.18%	12.81%	21.60%
High	4072.59	4336.28	4336.28	4336.28	4336.28	4336.28
Low	3796.69	3796.69	3796.69	3631.19	3688.23	97.66
Sharpe Ratio*	-6.24	-3.08	-0.76	0.10	0.02	0.23
Max. Drawdown	-6.77%	-12.44%	-12.44%	-12.44%	-12.44%	-67.67%
VaR 95 \ 99				-20.0% \ -33.1%		-28.9% \ -62.3%
CVaR 95 \ 99				-27.3% \ -41.5%		-51.8% \ -100.0%

* 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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