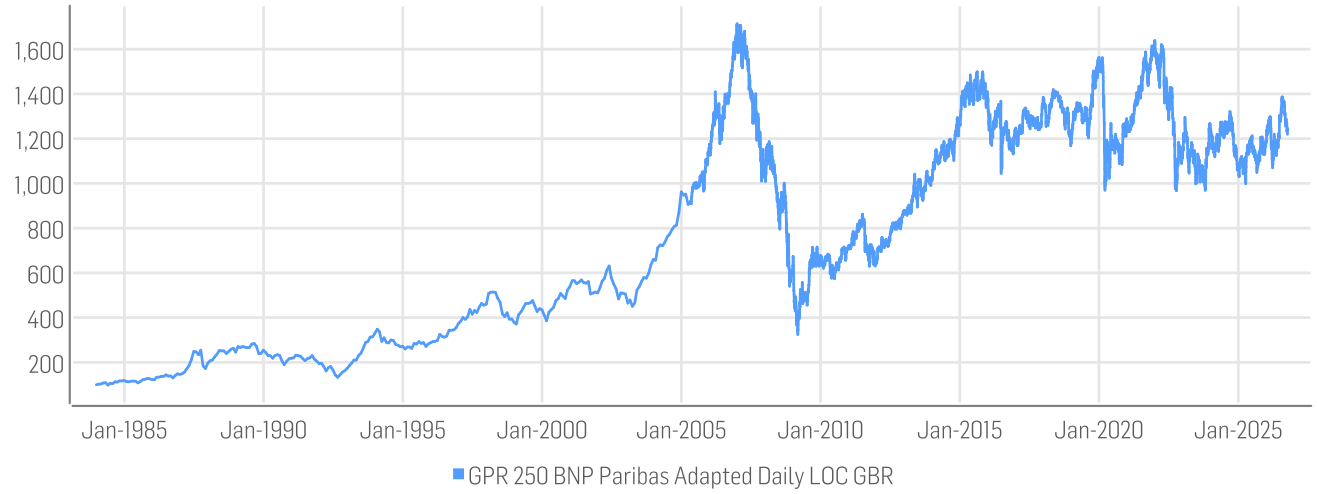
# FACTSHEET - AS OF 08-Oct-2026
# GPR 250 BNP Paribas Adapted Daily LOC GBR

## HISTORICAL PERFORMANCE




## CHARACTERISTICS

| | | | |
|---|---|---|---|
| ISIN / WKN | GPR000000638 / 000063 | Base Value / Base Date | 100.0 Points / 30.12.1983 |
| Bloomberg / Reuters | /.BNP638 | Last Price | 1218.96 |
| Index Calculator | Solactive AG | 52W High | 1386.18 |
| Index Type | | 52W Low | 1069.58 |
| 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 | -6.69% | -5.96% | 5.75% | 7.31% | 2.18% | 1118.96% |
| Performance (p.a.) | | | | | | 6.02% |
| Volatility (p.a.) | 16.60% | 14.38% | 19.96% | 20.35% | 21.25% | 30.13% |
| High | 1306.35 | 1386.18 | 1386.18 | 1386.18 | 1386.18 | 1713.59 |
| Low | 1218.96 | 1218.96 | 1124.17 | 1069.58 | 1069.58 | 98.11 |
| Sharpe Ratio* | -3.67 | -1.81 | 0.41 | 0.17 | -0.05 | 0.07 |
| Max. Drawdown | -6.69% | -12.06% | -12.06% | -17.60% | -17.60% | -81.07% |
| VaR 95 \ 99 | | | | -30.8% \ -58.5% | | -39.6% \ -88.3% |
| CVaR 95 \ 99 | | | | -44.4% \ -62.0% | | -71.2% \ -133.0% |

* 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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