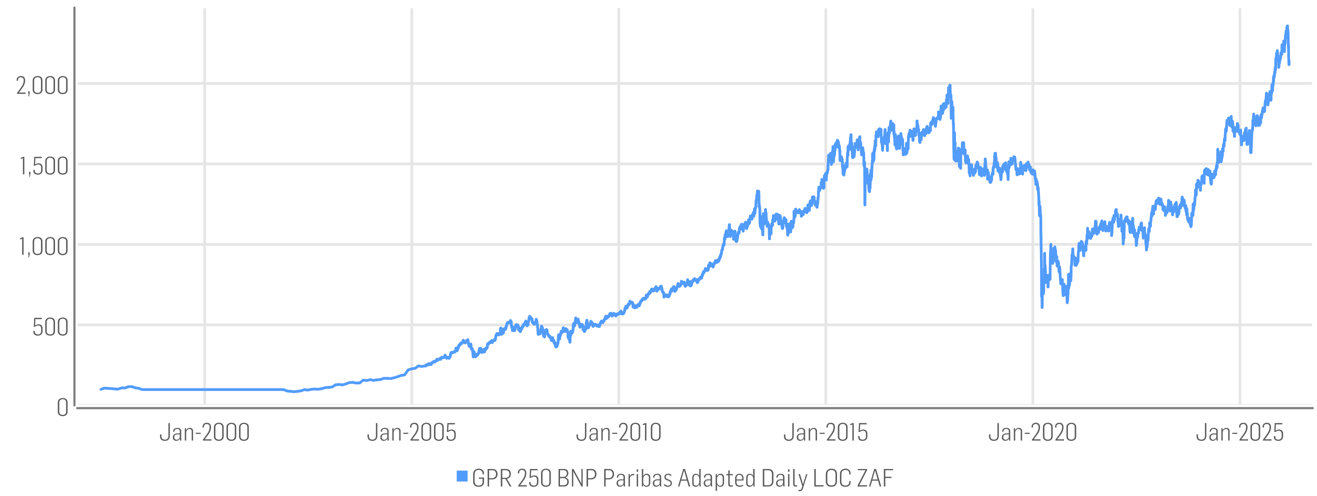
FACTSHEET - AS OF 10-Mar-2026
GPR 250 BNP Paribas Adapted Daily LOC ZAF

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000658 / 000065	Base Value / Base Date	100.0 Points / 30.06.1997
Bloomberg / Reuters	/.BNP658	Last Price	2142.36
Index Calculator	Solactive AG	52W High	2357.37
Index Type		52W Low	1569.84
Index Currency	USD	Calculation	8:00am to 11:00pm (CET), every 15 seconds
Dividends	Reinvested	History	Available daily back to 30.06.1997

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.84%	1.76%	11.11%	29.94%	-1.78%	2042.36%
Performance (p.a.)						11.27%
Volatility (p.a.)	19.45%	15.32%	15.19%	15.22%	16.88%	22.19%
High	2357.37	2357.37	2357.37	2357.37	2357.37	2357.37
Low	2117.09	2105.32	1894.86	1569.84	2117.09	84.95
Sharpe Ratio*	-3.16	0.24	1.33	1.76	-0.75	0.34
Max. Drawdown	-10.19%	-10.19%	-10.19%	-10.19%	-10.19%	-69.42%
VaR 95 \ 99				-26.4% \ -41.4%		-28.9% \ -56.9%
CVaR 95 \ 99				-35.5% \ -48.0%		-49.8% \ -94.5%

* 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).

DISCLAIMER