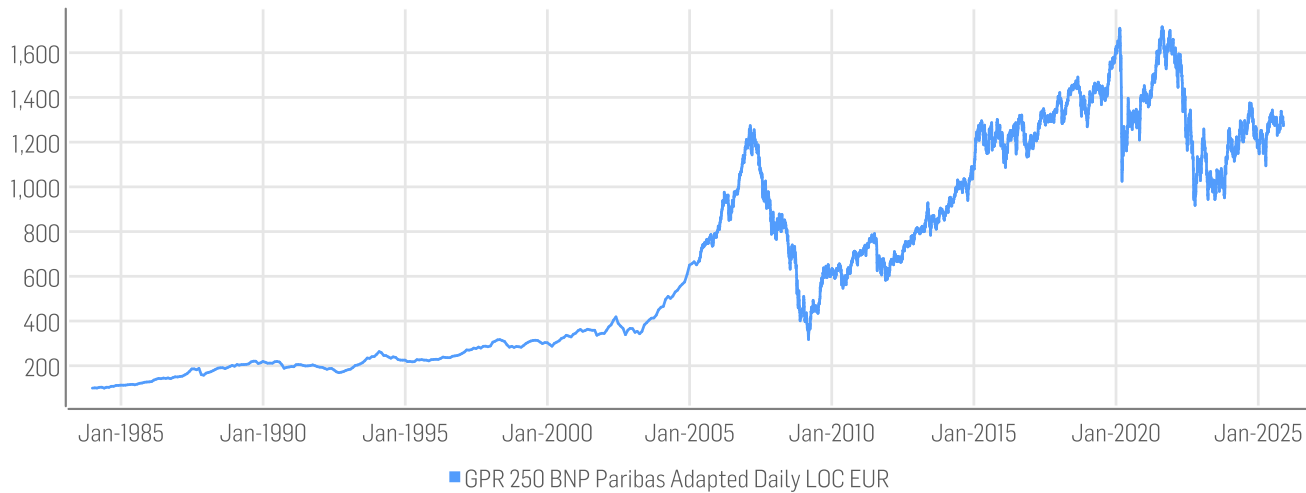


FACTSHEET - AS OF 21-Nov-2025

GPR 250 BNP Paribas Adapted Daily LOC EUR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000626 / 000062	Base Value / Base Date	100.0 Points / 30.12.1983
Bloomberg / Reuters	/BNP626	Last Price	1277.10
Index Calculator	Solactive AG	52W High	1343.85
Index Type		52W Low	1093.98
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	-4.55%	-2.65%	0.55%	2.51%	6.12%	1177.10%
Performance (p.a.)						6.27%
Volatility (p.a.)	10.47%	12.87%	11.98%	16.02%	16.08%	22.33%
High	1338.10	1338.10	1343.85	1343.85	1343.85	1716.02
Low	1273.53	1230.17	1230.17	1093.98	1093.98	99.85
Sharpe Ratio*	-4.51	-1.11	-0.23	-0.08	0.19	0.11
Max. Drawdown	-4.83%	-6.22%	-8.46%	-13.81%	-12.70%	-75.11%
VaR 95 \ 99				-24.3% \ -54.7%		-33.9% \ -64.9%
CVaR 95 \ 99				-41.7% \ -62.7%		-53.2% \ -89.2%

* 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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