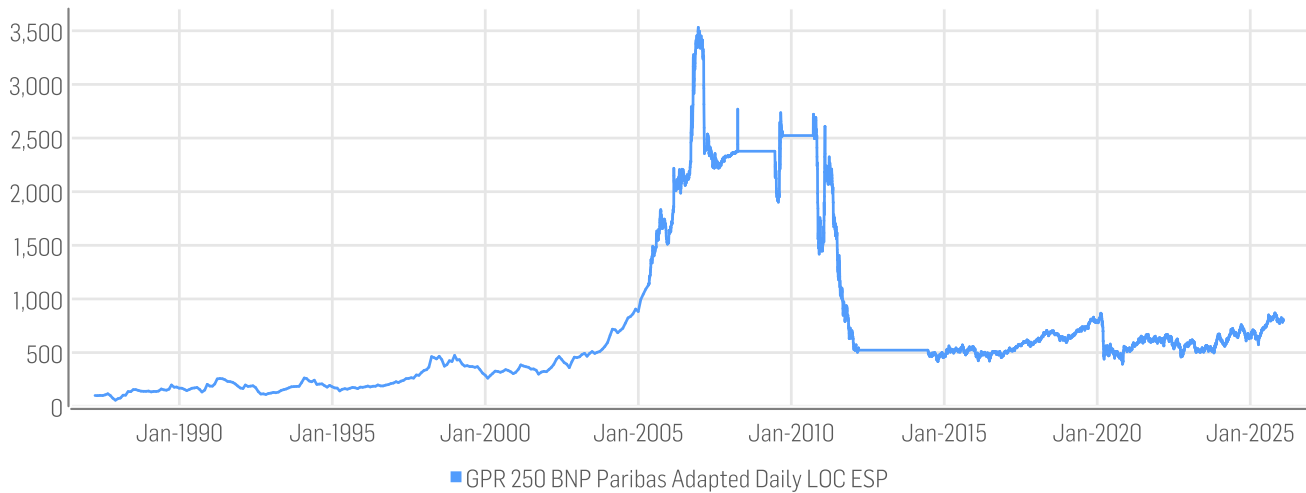


FACTSHEET - AS OF 02-Feb-2026

GPR 250 BNP Paribas Adapted Daily LOC ESP

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000635 / 000063	Base Value / Base Date	100.0 Points / 31.03.1987
Bloomberg / Reuters	/BNP635	Last Price	800.60
Index Calculator	Solactive AG	52W High	870.15
Index Type		52W Low	572.92
Index Currency	USD	Calculation	8:00am to 11:00pm (CET), every 15 seconds
Dividends	Reinvested	History	Available daily back to 31.03.1987

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.45%	-6.01%	-3.86%	14.75%	-0.74%	700.60%
Performance (p.a.)						5.50%
Volatility (p.a.)	19.05%	17.83%	16.42%	19.23%	18.21%	42.34%
High	826.56	851.77	870.15	870.15	826.56	3532.27
Low	782.49	769.77	769.77	572.92	782.49	55.88
Sharpe Ratio*	0.10	-1.45	-0.69	0.59	-0.64	0.04
Max. Drawdown	-5.33%	-9.63%	-11.54%	-18.65%	-5.33%	-88.90%
VaR 95 \ 99				-33.5% \ -73.8%		-50.8% \ -119.9%
CVaR 95 \ 99				-51.8% \ -88.8%		-97.9% \ -190.6%

* 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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