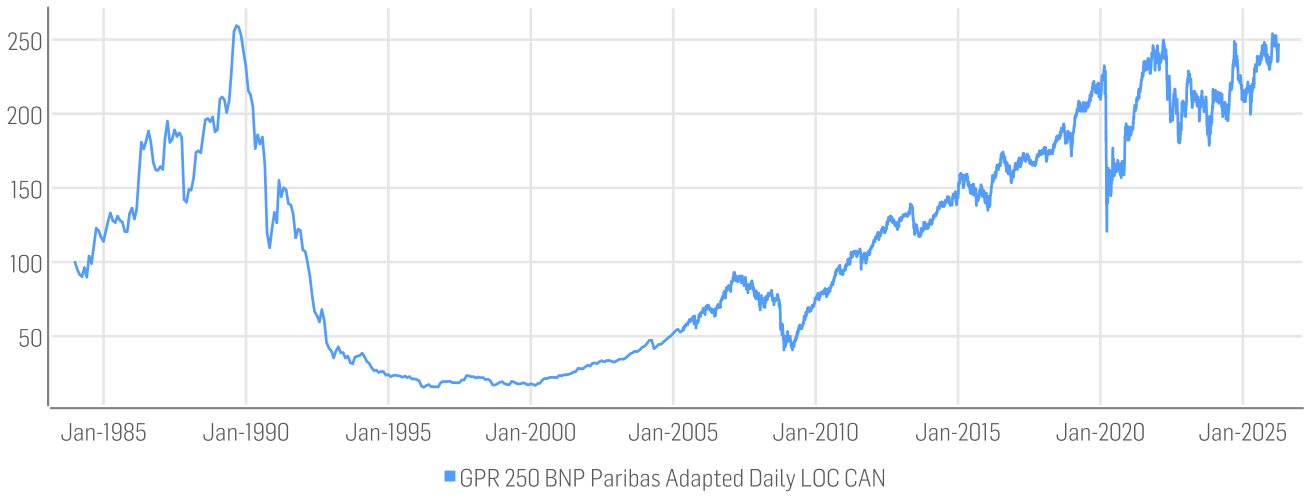
FACTSHEET - AS OF 06-Apr-2026
GPR 250 BNP Paribas Adapted Daily LOC CAN

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000631 / 000063	Base Value / Base Date	100.0 Points / 30.12.1983
Bloomberg / Reuters	/.BNP631	Last Price	246.07
Index Calculator	Solactive AG	52W High	253.97
Index Type		52W Low	199.69
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	0.22%	1.49%	1.76%	22.41%	3.79%	146.07%
Performance (p.a.)						2.15%
Volatility (p.a.)	15.89%	13.27%	12.41%	12.40%	13.35%	28.36%
High	246.68	253.97	253.97	253.97	253.97	259.41
Low	235.14	235.14	229.90	201.02	235.14	15.48
Sharpe Ratio*	-0.06	0.19	-0.00	1.54	0.87	-0.05
Max. Drawdown	-4.68%	-7.41%	-7.41%	-7.41%	-7.41%	-94.03%
VaR 95 \ 99				-19.6% \ -28.3%		-28.1% \ -83.4%
CVaR 95 \ 99				-25.0% \ -30.0%		-66.5% \ -161.9%

* 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