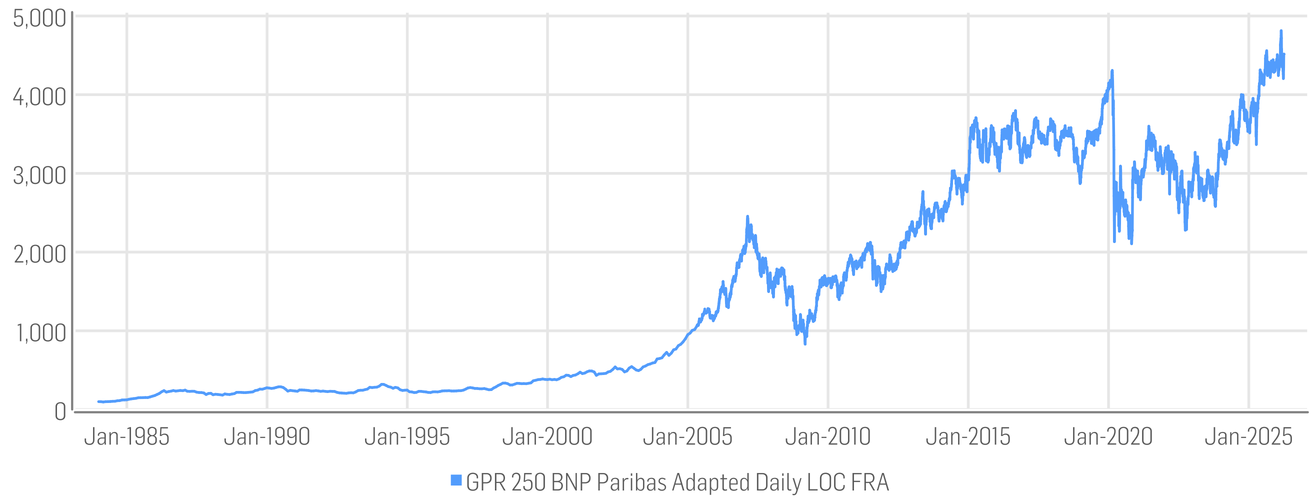
FACTSHEET - AS OF 06-Apr-2026

GPR 250 BNP Paribas Adapted Daily LOC FRA

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000637 / 000063	Base Value / Base Date	100.0 Points / 30.12.1983
Bloomberg / Reuters	/.BNP637	Last Price	4515.04
Index Calculator	Solactive AG	52W High	4813.58
Index Type		52W Low	3366.63
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	0.24%	3.16%	6.63%	27.87%	1.78%	4415.04%
Performance (p.a.)						9.43%
Volatility (p.a.)	26.14%	20.51%	16.10%	14.78%	20.00%	27.40%
High	4515.04	4813.58	4813.58	4813.58	4813.58	4813.58
Low	4204.48	4204.48	4204.48	3530.85	4204.48	95.70
Sharpe Ratio*	-0.03	0.48	0.64	1.67	0.16	0.21
Max. Drawdown	-6.77%	-12.65%	-12.65%	-12.65%	-12.65%	-66.20%
VaR 95 \ 99				-22.3% \ -39.3%		-40.2% \ -75.8%
CVaR 95 \ 99				-33.1% \ -55.9%		-62.7% \ -103.9%

* 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).

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