

# FACTSHEET - AS OF 07-Apr-2026

## GPR 250 BNP Paribas Adapted Daily LOC SGP

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                       |                        |   |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN          | GPR000000653 / 000065 | Base Value / Base Date | 100.0 Points / 30.12.1983                 |
| Bloomberg / Reuters | /.BNP653              | Last Price             | 2223.33                                   |
| Index Calculator    | Solactive AG          | 52W High               | 2395.50                                   |
| Index Type          |                       | 52W Low                | 1713.91                                   |
| 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        | -3.18%  | -3.00%  | 0.37%   | 26.41%          | -1.80%  | 2123.33%         |
| Performance (p.a.) |         |         |         |                 |         | 7.61%            |
| Volatility (p.a.)  | 18.23%  | 13.05%  | 10.83%  | 10.76%          | 12.65%  | 44.17%           |
| High               | 2305.27 | 2395.50 | 2395.50 | 2395.50         | 2395.50 | 2395.50          |
| Low                | 2195.59 | 2195.59 | 2187.46 | 1763.56         | 2195.59 | 40.09            |
| Sharpe Ratio*      | -1.98   | -1.17   | -0.27   | 2.15            | -0.81   | 0.09             |
| Max. Drawdown      | -4.76%  | -8.35%  | -8.35%  | -8.35%          | -8.35%  | -78.30%          |
| VaR 95 \ 99        |         |         |         | -16.2% \ -33.5% |         | -32.8% \ -112.9% |
| CVaR 95 \ 99       |         |         |         | -25.8% \ -44.2% |         | -87.6% \ -224.6% |

\* 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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