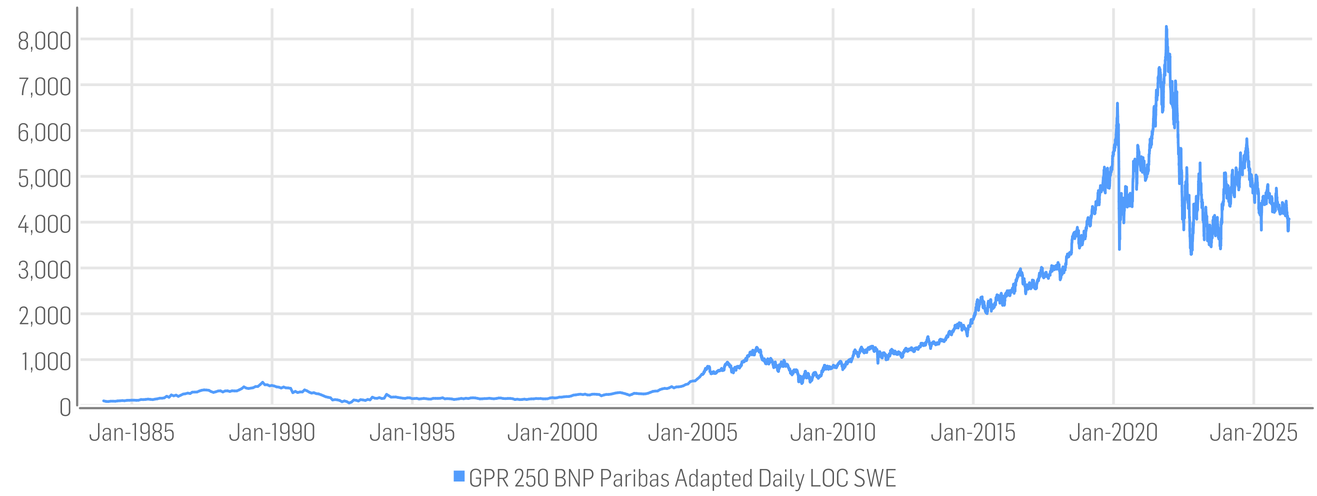
FACTSHEET - AS OF 06-Apr-2026
GPR 250 BNP Paribas Adapted Daily LOC SWE

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000654 / 000065	Base Value / Base Date	100.0 Points / 30.12.1983
Bloomberg / Reuters	/.BNP654	Last Price	4068.04
Index Calculator	Solactive AG	52W High	4821.49
Index Type		52W Low	3806.15
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	-4.14%	-3.84%	-4.18%	-2.25%	-5.48%	3968.04%
Performance (p.a.)						9.16%
Volatility (p.a.)	27.12%	26.66%	22.44%	21.00%	26.00%	41.89%
High	4212.40	4459.17	4741.57	4821.49	4459.17	8272.66
Low	3806.15	3806.15	3806.15	3806.15	3806.15	54.58
Sharpe Ratio*	-1.62	-0.69	-0.53	-0.28	-0.88	0.13
Max. Drawdown	-10.31%	-14.64%	-19.73%	-21.06%	-14.64%	-89.20%
VaR 95 \ 99				-35.6% \ -47.7%		-49.6% \ -101.7%
CVaR 95 \ 99				-43.6% \ -50.3%		-89.9% \ -180.6%

* 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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