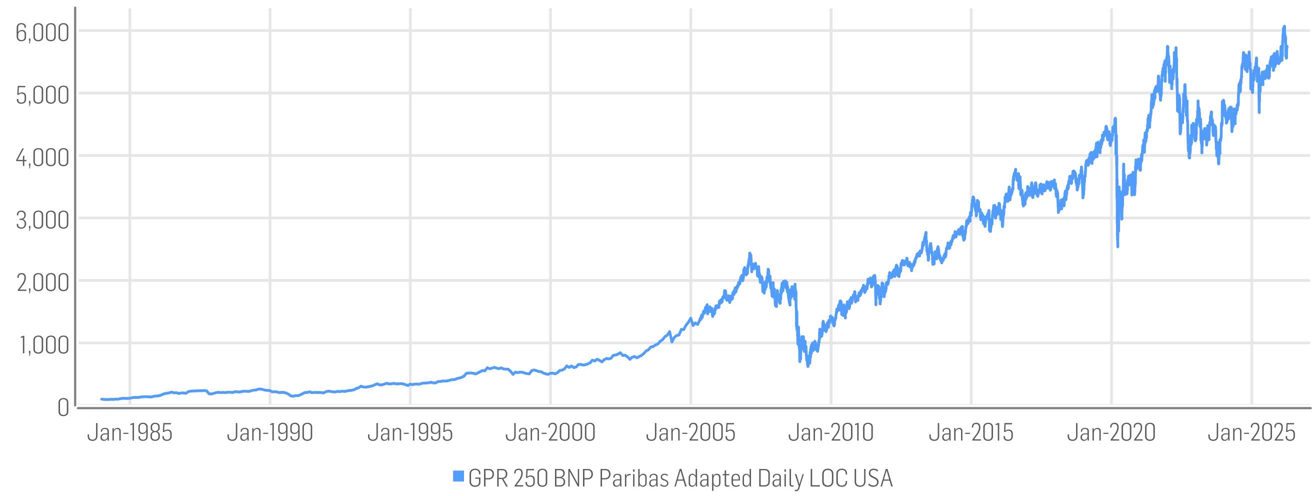
FACTSHEET - AS OF 06-Apr-2026
GPR 250 BNP Paribas Adapted Daily LOC USA

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000657 / 000065	Base Value / Base Date	100.0 Points / 30.12.1983
Bloomberg / Reuters	/.BNP657	Last Price	5731.90
Index Calculator	Solactive AG	52W High	6068.59
Index Type		52W Low	4687.89
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	-2.99%	3.33%	4.82%	16.37%	4.16%	5631.90%
Performance (p.a.)						10.05%
Volatility (p.a.)	16.11%	14.33%	13.03%	13.54%	14.03%	32.27%
High	5925.72	6068.59	6068.59	6068.59	6068.59	6068.59
Low	5557.66	5515.27	5361.49	4925.63	5502.73	94.19
Sharpe Ratio*	-2.14	0.74	0.49	0.96	0.94	0.20
Max. Drawdown	-6.21%	-8.42%	-8.42%	-8.42%	-8.42%	-74.46%
VaR 95 \ 99				-23.0% \ -37.0%		-39.4% \ -99.7%
CVaR 95 \ 99				-31.2% \ -49.6%		-77.5% \ -155.6%

* 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).

DISCLAIMER