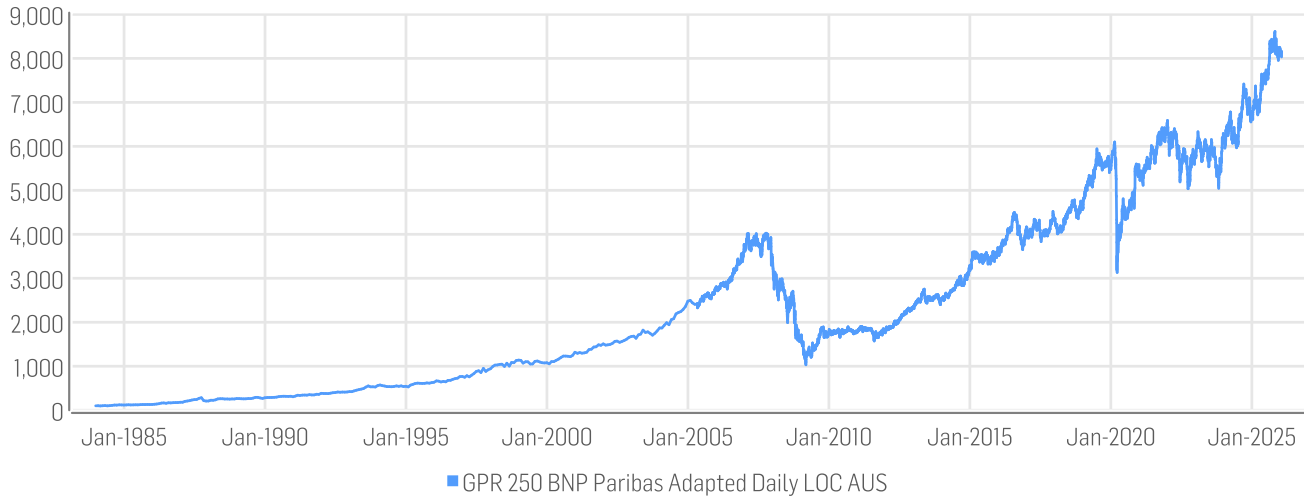


FACTSHEET - AS OF 21-Jan-2026

GPR 250 BNP Paribas Adapted Daily LOC AUS

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000628 / 000062	Base Value / Base Date	100.0 Points / 30.12.1983
Bloomberg / Reuters	/BNP628	Last Price	8030.93
Index Calculator	Solactive AG	52W High	8613.20
Index Type		52W Low	6714.55
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	-2.35%	-6.23%	6.72%	16.89%	-1.83%	7930.93%
Performance (p.a.)						10.99%
Volatility (p.a.)	10.69%	15.65%	14.04%	14.82%	11.84%	25.24%
High	8253.28	8613.20	8613.20	8613.20	8216.15	8613.20
Low	8030.93	7954.47	7525.24	6714.55	8030.93	97.11
Sharpe Ratio*	-2.69	-1.70	0.74	0.91	-2.63	0.29
Max. Drawdown	-2.69%	-7.65%	-7.65%	-8.93%	-2.25%	-74.37%
VaR 95 \ 99				-25.3% \ -45.2%		-31.6% \ -67.2%
CVaR 95 \ 99				-33.3% \ -51.5%		-56.8% \ -111.1%

* 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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