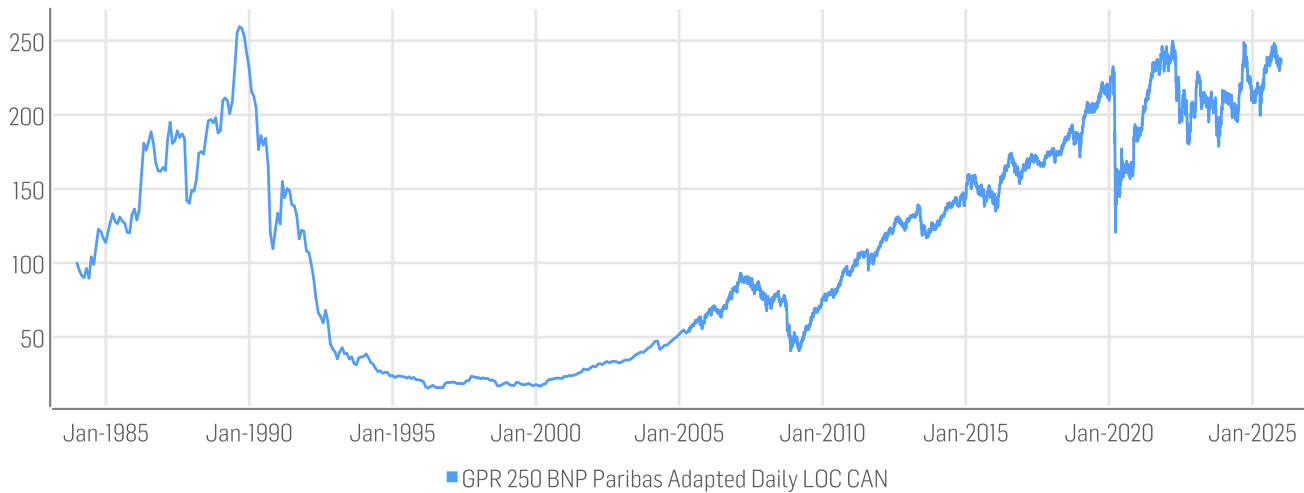


FACTSHEET - AS OF 01-Jan-2026

GPR 250 BNP Paribas Adapted Daily LOC CAN

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000631 / 000063	Base Value / Base Date	100.0 Points / 30.12.1983
Bloomberg / Reuters	/BNP631	Last Price	237.07
Index Calculator	Solactive AG	52W High	248.13
Index Type		52W Low	199.69
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	1.29%	-4.45%	-0.66%	10.35%	0.00%	137.07%
Performance (p.a.)						2.08%
Volatility (p.a.)	7.62%	11.27%	10.58%	14.10%	2.86%	28.49%
High	238.03	248.13	248.13	248.13	237.07	259.41
Low	229.90	229.90	229.90	199.69	237.07	15.48
Sharpe Ratio*	1.74	-1.83	-0.48	0.48	-1.30	-0.06
Max. Drawdown	-1.77%	-7.35%	-7.35%	-9.84%	0.00%	-94.03%
VaR 95 \ 99				-23.1% \ -38.4%		-28.2% \ -84.5%
CVaR 95 \ 99				-33.2% \ -53.2%		-66.9% \ -163.2%

* 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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