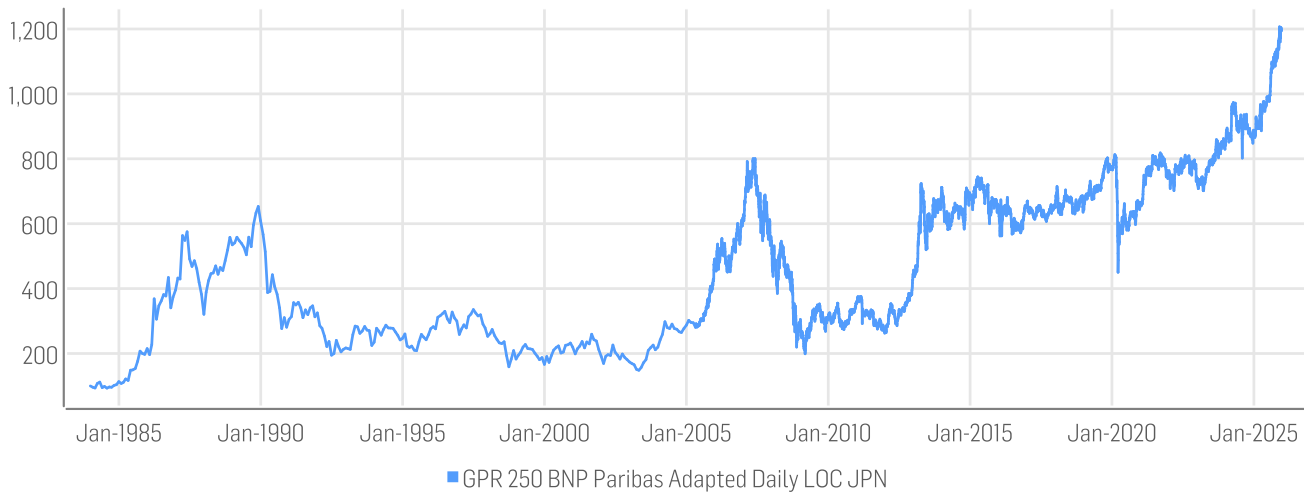


FACTSHEET - AS OF 22-Dec-2025

GPR 250 BNP Paribas Adapted Daily LOC JPN

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000644 / 000064	Base Value / Base Date	100.0 Points / 30.12.1983
Bloomberg / Reuters	/BNP644	Last Price	1195.38
Index Calculator	Solactive AG	52W High	1206.85
Index Type		52W Low	865.47
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	2.03%	8.41%	22.03%	34.58%	35.11%	1095.38%
Performance (p.a.)						6.09%
Volatility (p.a.)	15.84%	15.85%	13.47%	14.23%	14.25%	39.29%
High	1206.85	1206.85	1206.85	1206.85	1206.85	1206.85
Low	1159.76	1085.30	977.30	865.47	865.47	93.22
Sharpe Ratio*	1.52	2.21	3.42	2.21	2.28	0.06
Max. Drawdown	-3.90%	-3.90%	-3.90%	-8.38%	-8.38%	-77.31%
VaR 95 \ 99				-19.0% \ -37.4%		-43.0% \ -115.2%
CVaR 95 \ 99				-30.9% \ -59.5%		-90.7% \ -192.0%

* 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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