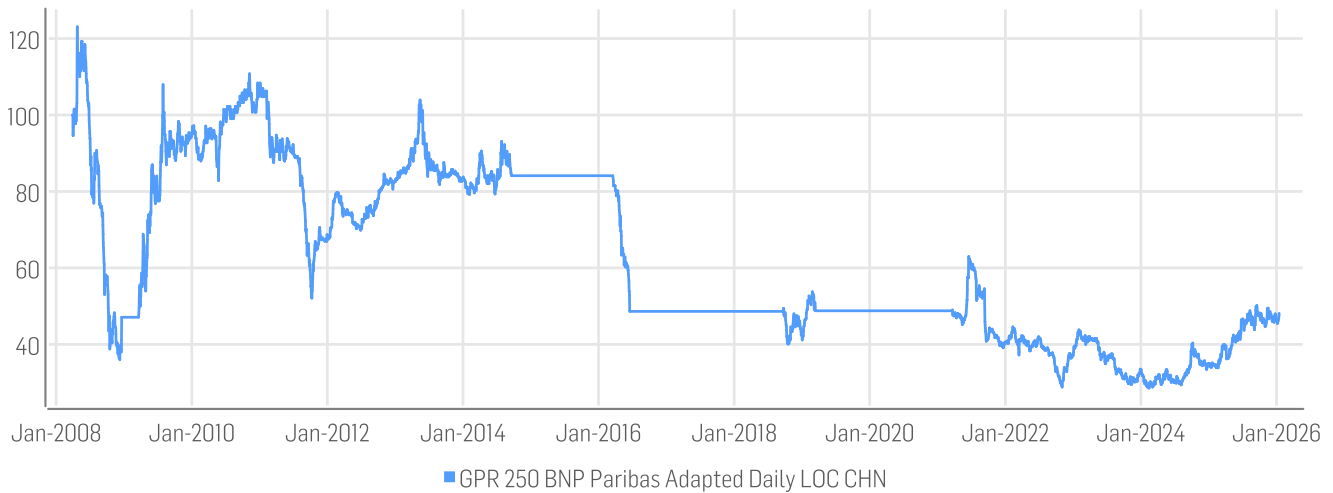


FACTSHEET - AS OF 15-Jan-2026

GPR 250 BNP Paribas Adapted Daily LOC CHN

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000004948 / 000494	Base Value / Base Date	100.0 Points / 28.03.2008
Bloomberg / Reuters	/BNP4948	Last Price	48.13
Index Calculator	Solactive AG	52W High	50.19
Index Type		52W Low	33.84
Index Currency	USD	Calculation	8:00am to 11:00pm (CET), every 15 seconds
Dividends	Reinvested	History	Available daily back to 28.03.2008

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.98%	5.51%	5.12%	36.84%	3.94%	-51.87%
Performance (p.a.)						-4.02%
Volatility (p.a.)	18.47%	21.50%	23.72%	25.66%	17.21%	27.95%
High	48.13	49.50	50.19	50.19	48.13	123.08
Low	45.48	44.66	43.82	33.84	45.48	28.55
Sharpe Ratio*	4.17	0.96	0.30	1.32	8.89	-0.27
Max. Drawdown	-5.14%	-8.12%	-11.01%	-11.01%	-2.64%	-76.80%
VaR 95 \ 99				-37.5% \ -54.1%		-39.4% \ -77.8%
CVaR 95 \ 99				-53.4% \ -99.8%		-66.1% \ -115.0%

* 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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