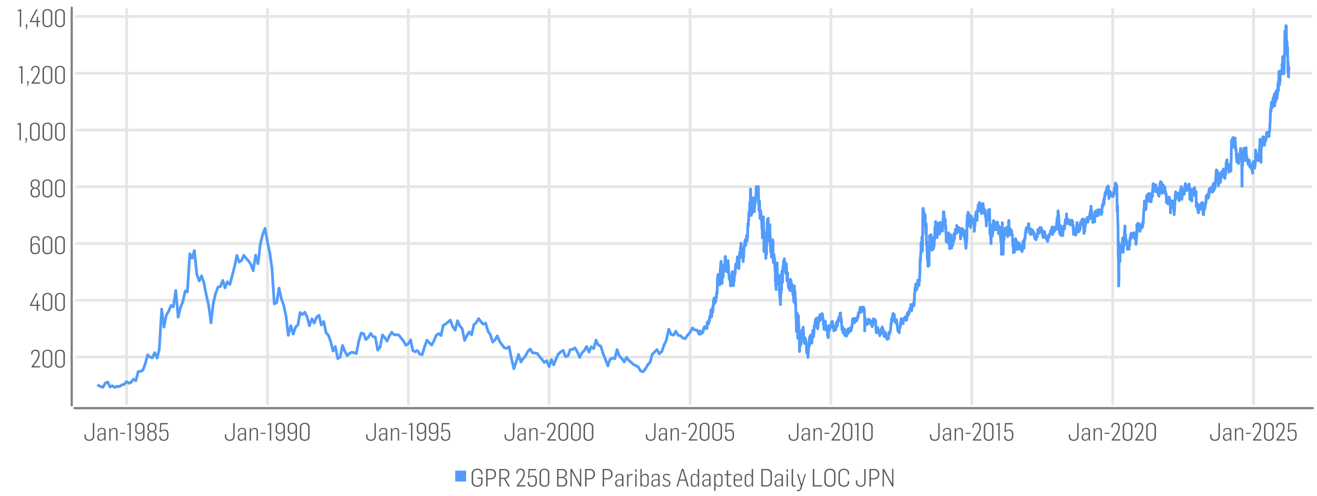
FACTSHEET - AS OF 06-Apr-2026
GPR 250 BNP Paribas Adapted Daily LOC JPN

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000644 / 000064	Base Value / Base Date	100.0 Points / 30.12.1983
Bloomberg / Reuters	/.BNP644	Last Price	1215.11
Index Calculator	Solactive AG	52W High	1367.56
Index Type		52W Low	886.23
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	-7.60%	-1.25%	8.22%	29.34%	0.99%	1115.11%
Performance (p.a.)						6.09%
Volatility (p.a.)	27.36%	22.25%	18.28%	15.22%	21.58%	39.10%
High	1308.56	1367.56	1367.56	1367.56	1367.56	1367.56
Low	1187.32	1187.32	1099.50	937.58	1187.32	93.22
Sharpe Ratio*	-2.39	-0.39	0.75	1.72	0.01	0.06
Max. Drawdown	-9.72%	-13.18%	-13.18%	-13.18%	-13.18%	-77.31%
VaR 95 \ 99				-24.4% \ -42.9%		-43.0% \ -115.2%
CVaR 95 \ 99				-38.8% \ -59.0%		-90.3% \ -190.7%

* 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).