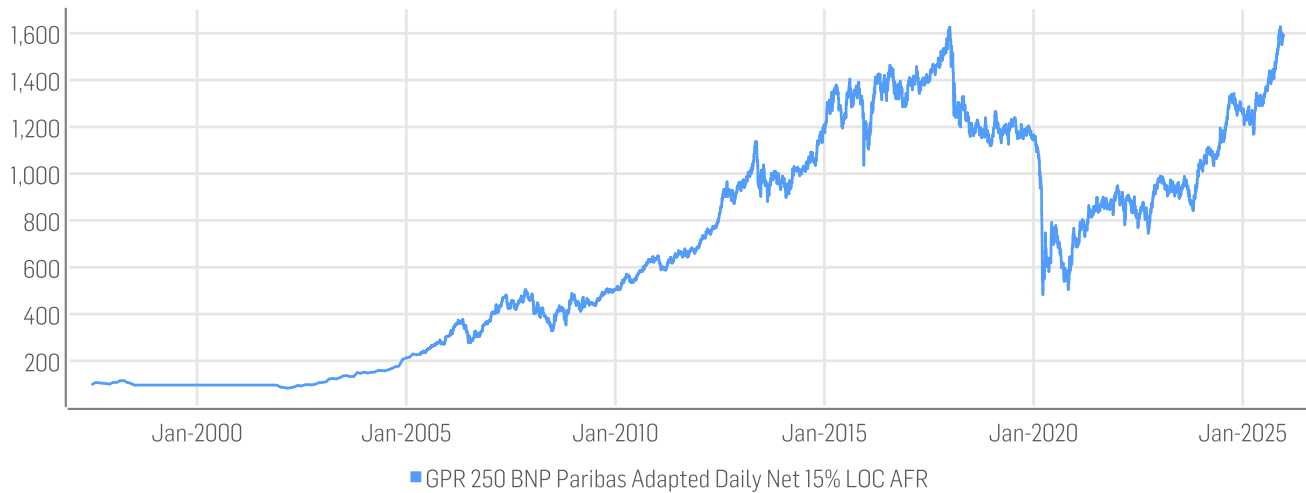


FACTSHEET - AS OF 23-Dec-2025

GPR 250 BNP Paribas Adapted Daily Net 15% LOC AFR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000512 / 000051	Base Value / Base Date	100.0 Points / 30.06.1997
Bloomberg / Reuters	/BNP512	Last Price	1592.85
Index Calculator	Solactive AG	52W High	1627.88
Index Type		52W Low	1168.80
Index Currency	USD	Calculation	8:00am to 11:00pm (CET), every 15 seconds
Dividends	Reinvested	History	Available daily back to 30.06.1997

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.66%	10.16%	22.63%	25.86%	26.69%	1492.85%
Performance (p.a.)						10.21%
Volatility (p.a.)	12.56%	14.48%	13.01%	15.01%	15.04%	22.20%
High	1627.88	1627.88	1627.88	1627.88	1627.88	1627.88
Low	1551.06	1405.47	1298.87	1168.80	1168.80	83.40
Sharpe Ratio*	-0.91	3.07	3.66	1.51	1.58	0.29
Max. Drawdown	-4.72%	-4.72%	-4.72%	-9.11%	-9.11%	-70.28%
VaR 95 \ 99				-23.3% \ -39.5%		-29.0% \ -56.9%
CVaR 95 \ 99				-34.8% \ -48.5%		-50.0% \ -94.6%

* 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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