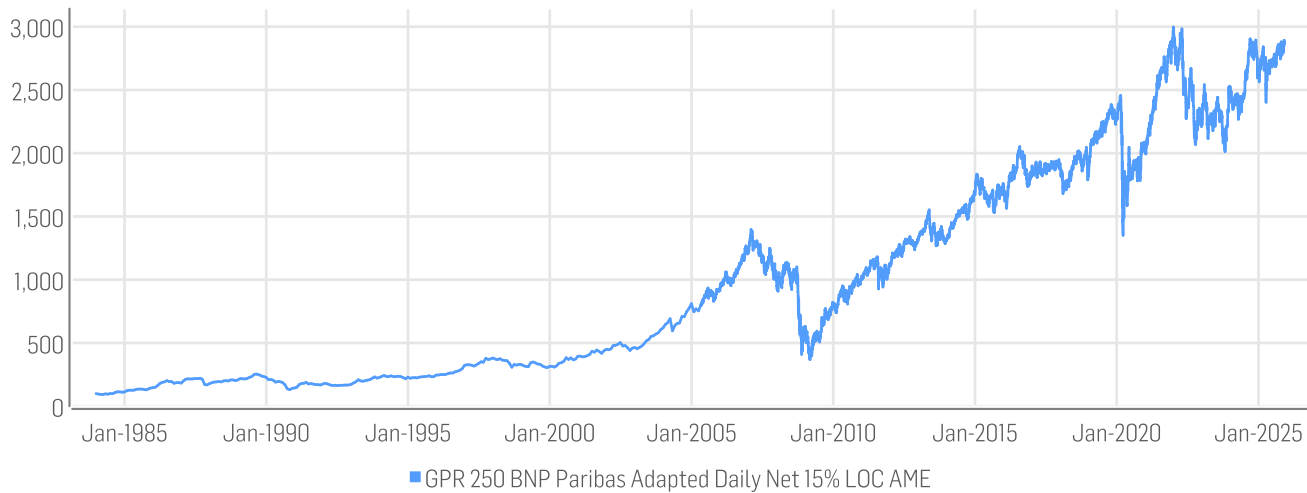


FACTSHEET - AS OF 02-Dec-2025

GPR 250 BNP Paribas Adapted Daily Net 15% LOC AME

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000513 / 000051	Base Value / Base Date	100.0 Points / 30.12.1983
Bloomberg / Reuters	/BNP513	Last Price	2862.10
Index Calculator	Solactive AG	52W High	2892.98
Index Type		52W Low	2402.39
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	2.56%	2.64%	6.29%	2.37%	7.73%	2762.10%
Performance (p.a.)						8.33%
Volatility (p.a.)	10.69%	12.14%	12.71%	17.43%	17.25%	31.15%
High	2892.98	2892.98	2892.98	2892.98	2892.98	2997.30
Low	2794.52	2745.51	2680.98	2402.39	2402.39	93.48
Sharpe Ratio*	2.98	0.58	0.71	-0.10	0.25	0.14
Max. Drawdown	-2.08%	-4.10%	-4.10%	-15.46%	-15.46%	-73.67%
VaR 95 \ 99				-32.0% \ -60.9%		-38.2% \ -97.6%
CVaR 95 \ 99				-44.5% \ -66.8%		-75.3% \ -152.8%

* 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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