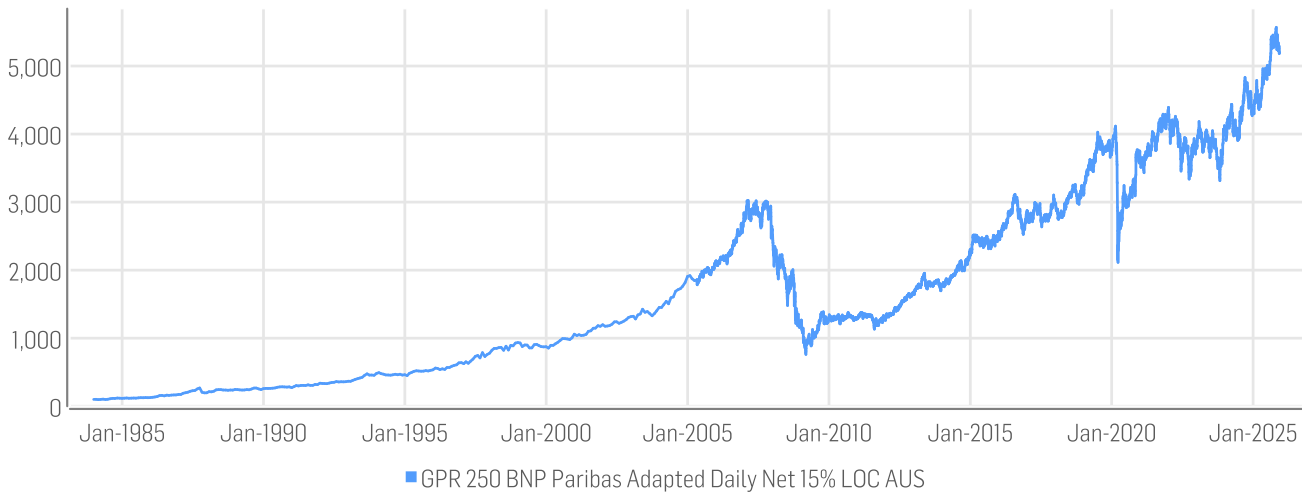


FACTSHEET - AS OF 09-Dec-2025

GPR 250 BNP Paribas Adapted Daily Net 15% LOC AUS

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000517 / 000051	Base Value / Base Date	100.0 Points / 30.12.1983
Bloomberg / Reuters	/BNP517	Last Price	5205.38
Index Calculator	Solactive AG	52W High	5569.16
Index Type		52W Low	4269.82
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	-2.66%	-2.50%	4.75%	20.33%	21.00%	5105.38%
Performance (p.a.)						9.88%
Volatility (p.a.)	18.43%	15.52%	14.33%	15.21%	15.20%	25.22%
High	5459.64	5569.16	5569.16	5569.16	5569.16	5569.16
Low	5182.92	5182.92	4803.07	4269.82	4296.51	96.28
Sharpe Ratio*	-1.73	-0.88	0.41	1.10	1.22	0.24
Max. Drawdown	-5.07%	-6.94%	-6.94%	-8.97%	-8.97%	-74.86%
VaR 95 \ 99				-24.2% \ -45.2%		-31.9% \ -67.8%
CVaR 95 \ 99				-33.3% \ -51.5%		-57.2% \ -111.6%

* 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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