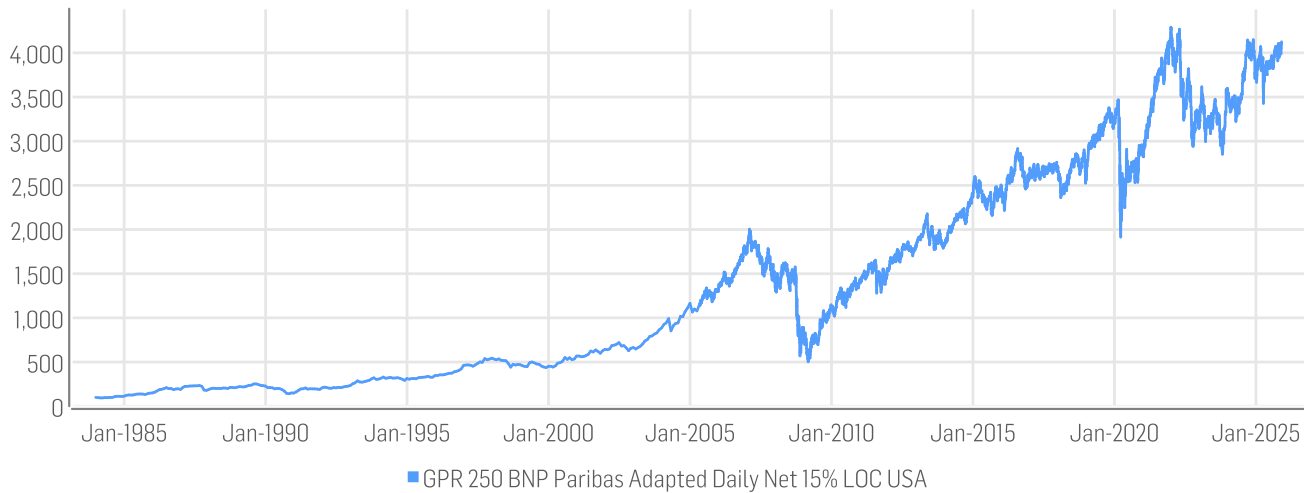


FACTSHEET - AS OF 28-Nov-2025

GPR 250 BNP Paribas Adapted Daily Net 15% LOC USA

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000546 / 000054	Base Value / Base Date	100.0 Points / 30.12.1983
Bloomberg / Reuters	/BNP546	Last Price	4125.58
Index Calculator	Solactive AG	52W High	4147.33
Index Type		52W Low	3427.87
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	4.43%	2.58%	6.78%	2.34%	8.50%	4025.58%
Performance (p.a.)						9.28%
Volatility (p.a.)	13.11%	12.73%	12.95%	17.72%	17.66%	32.47%
High	4125.58	4125.58	4125.58	4125.58	4125.58	4289.91
Low	3950.57	3908.40	3820.19	3427.87	3427.87	94.03
Sharpe Ratio*	5.00	0.54	0.79	-0.09	0.30	0.16
Max. Drawdown	-2.09%	-4.15%	-4.15%	-15.80%	-15.80%	-74.89%
VaR 95 \ 99				-32.7% \ -63.7%		-39.8% \ -102.5%
CVaR 95 \ 99				-45.3% \ -67.7%		-78.2% \ -156.8%

* 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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