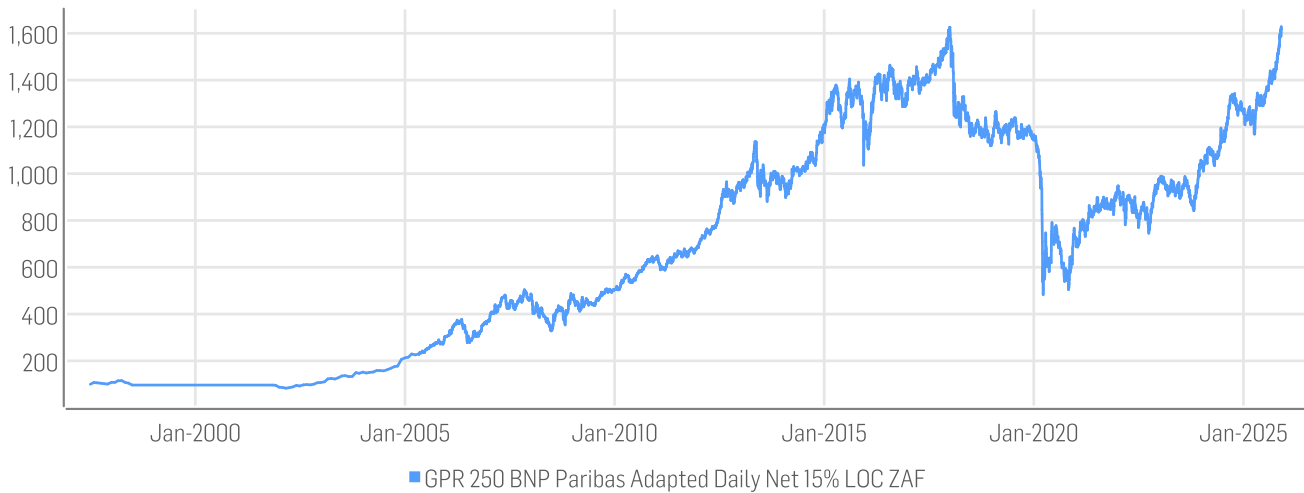


FACTSHEET - AS OF 28-Nov-2025

GPR 250 BNP Paribas Adapted Daily Net 15% LOC ZAF

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000547 / 000054	Base Value / Base Date	100.0 Points / 30.06.1997
Bloomberg / Reuters	/BNP547	Last Price	1616.14
Index Calculator	Solactive AG	52W High	1627.89
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	6.84%	13.51%	21.09%	26.58%	28.55%	1516.14%
Performance (p.a.)						10.29%
Volatility (p.a.)	14.31%	14.71%	13.19%	15.03%	15.25%	22.23%
High	1627.89	1627.89	1627.89	1627.89	1627.89	1627.89
Low	1510.83	1384.91	1290.16	1168.80	1168.80	83.40
Sharpe Ratio*	8.36	4.30	3.29	1.53	1.82	0.28
Max. Drawdown	-1.76%	-2.88%	-3.77%	-10.64%	-9.11%	-70.28%
VaR 95 \ 99				-23.3% \ -39.5%		-29.1% \ -56.9%
CVaR 95 \ 99				-35.4% \ -48.5%		-50.1% \ -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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