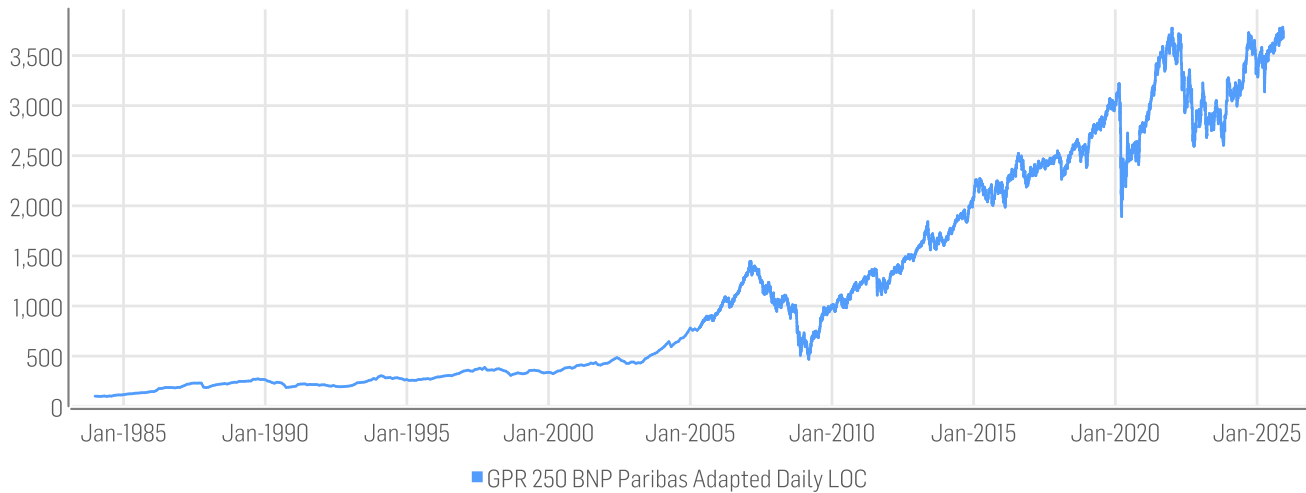


FACTSHEET - AS OF 08-Dec-2025

GPR 250 BNP Paribas Adapted Daily LOC

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000622 / 000062	Base Value / Base Date	100.0 Points / 30.12.1983
Bloomberg / Reuters	/BNP622	Last Price	3679.65
Index Calculator	Solactive AG	52W High	3783.12
Index Type		52W Low	3136.85
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	-1.01%	0.33%	3.12%	5.23%	8.29%	3579.65%
Performance (p.a.)						8.98%
Volatility (p.a.)	9.11%	10.28%	10.47%	13.60%	13.39%	21.88%
High	3783.12	3783.12	3783.12	3783.12	3783.12	3783.12
Low	3666.60	3599.33	3522.60	3136.85	3136.85	97.66
Sharpe Ratio*	-1.71	-0.25	0.24	0.10	0.37	0.23
Max. Drawdown	-2.74%	-3.30%	-3.30%	-12.42%	-12.42%	-67.67%
VaR 95 \ 99				-23.5% \ -42.7%		-29.6% \ -64.9%
CVaR 95 \ 99				-35.4% \ -58.5%		-52.6% \ -101.3%

* 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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