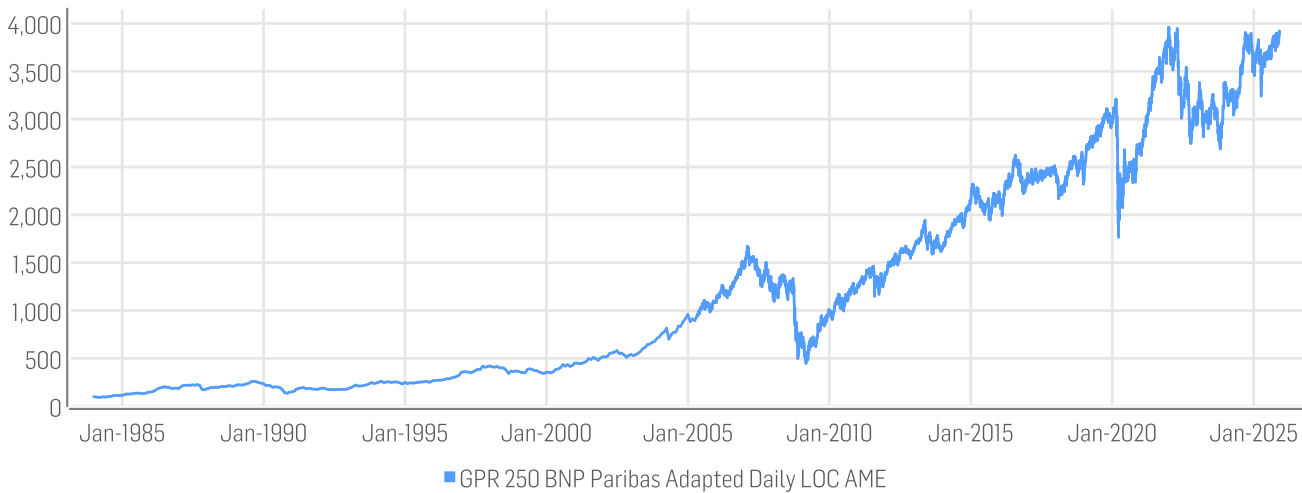


FACTSHEET - AS OF 01-Dec-2025

GPR 250 BNP Paribas Adapted Daily LOC AME

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000624 / 000062	Base Value / Base Date	100.0 Points / 30.12.1983
Bloomberg / Reuters	/BNP624	Last Price	3888.60
Index Calculator	Solactive AG	52W High	3920.72
Index Type		52W Low	3241.50
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	2.89%	3.55%	6.74%	3.36%	8.66%	3788.60%
Performance (p.a.)						9.12%
Volatility (p.a.)	10.84%	12.55%	12.69%	17.43%	17.28%	31.17%
High	3920.72	3920.72	3920.72	3920.72	3920.72	3960.77
Low	3784.78	3716.15	3621.52	3241.50	3241.50	93.65
Sharpe Ratio*	3.45	0.89	0.80	-0.04	0.31	0.16
Max. Drawdown	-2.05%	-4.10%	-4.10%	-15.36%	-15.36%	-73.21%
VaR 95 \ 99				-32.0% \ -60.8%		-38.1% \ -97.2%
CVaR 95 \ 99				-44.5% \ -66.8%		-75.1% \ -152.6%

* 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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