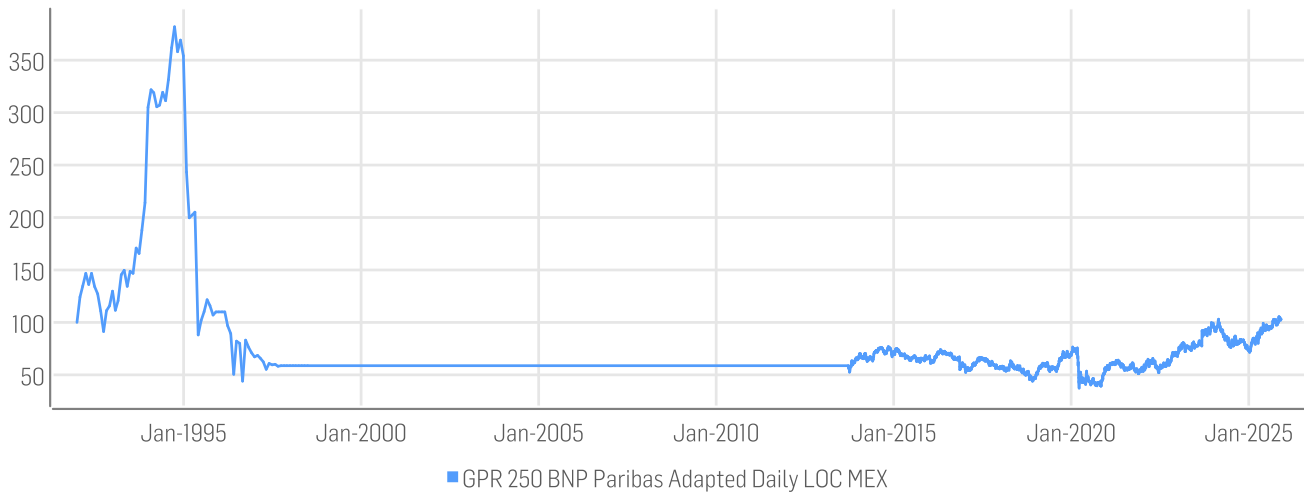


FACTSHEET - AS OF 01-Dec-2025

GPR 250 BNP Paribas Adapted Daily LOC MEX

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000645 / 000064	Base Value / Base Date	100.0 Points / 31.12.1991
Bloomberg / Reuters	/BNP645	Last Price	102.87
Index Calculator	Solactive AG	52W High	105.42
Index Type		52W Low	71.43
Index Currency	USD	Calculation	8:00am to 11:00pm (CET), every 15 seconds
Dividends	Reinvested	History	Available daily back to 31.12.1991

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.74%	6.58%	8.27%	32.09%	39.38%	2.87%
Performance (p.a.)						0.08%
Volatility (p.a.)	16.57%	19.23%	17.73%	24.84%	25.25%	53.72%
High	105.42	105.42	105.42	105.42	105.42	381.84
Low	99.87	96.51	92.05	71.43	71.43	37.35
Sharpe Ratio*	2.10	1.32	0.76	1.15	1.57	-0.07
Max. Drawdown	-3.21%	-5.44%	-5.44%	-11.14%	-11.14%	-90.22%
VaR 95 \ 99				-33.3% \ -65.3%		-41.9% \ -93.2%
CVaR 95 \ 99				-54.0% \ -90.7%		-96.3% \ -261.3%

* 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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