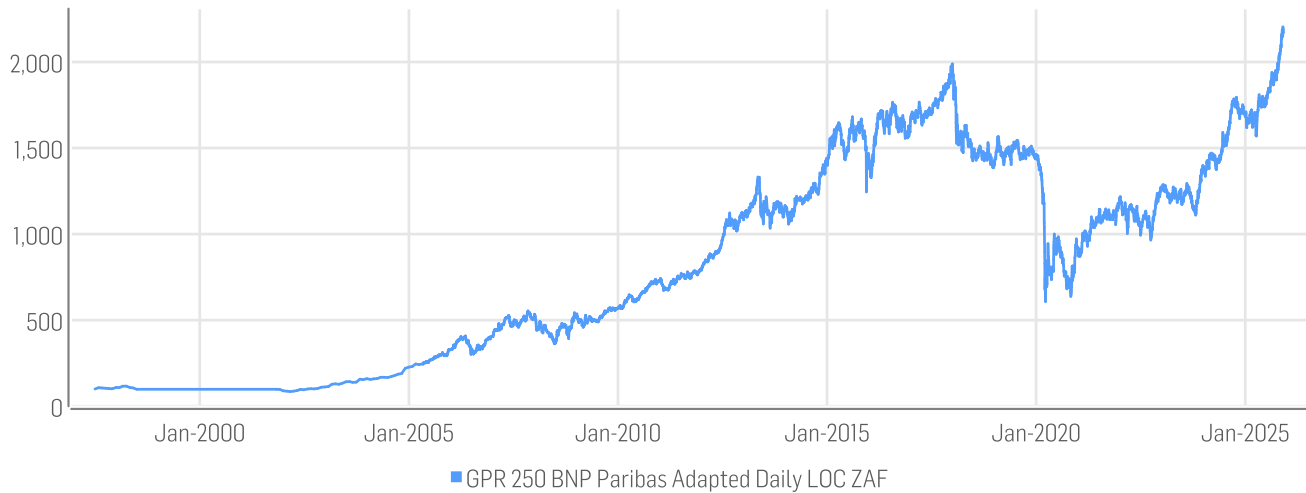


FACTSHEET - AS OF 01-Dec-2025

GPR 250 BNP Paribas Adapted Daily LOC ZAF

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000658 / 000065	Base Value / Base Date	100.0 Points / 30.06.1997
Bloomberg / Reuters	/BNP658	Last Price	2169.51
Index Calculator	Solactive AG	52W High	2203.66
Index Type		52W Low	1569.84
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	6.27%	13.82%	22.06%	25.57%	28.88%	2069.51%
Performance (p.a.)						11.43%
Volatility (p.a.)	15.40%	14.82%	13.20%	15.11%	15.26%	22.26%
High	2203.66	2203.66	2203.66	2203.66	2203.66	2203.66
Low	2062.92	1866.35	1738.66	1569.84	1569.84	84.95
Sharpe Ratio*	6.85	4.39	3.47	1.45	1.82	0.33
Max. Drawdown	-1.75%	-2.80%	-3.77%	-10.36%	-8.83%	-69.42%
VaR 95 \ 99				-23.3% \ -39.5%		-28.8% \ -56.9%
CVaR 95 \ 99				-35.1% \ -48.5%		-49.9% \ -94.5%

* 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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