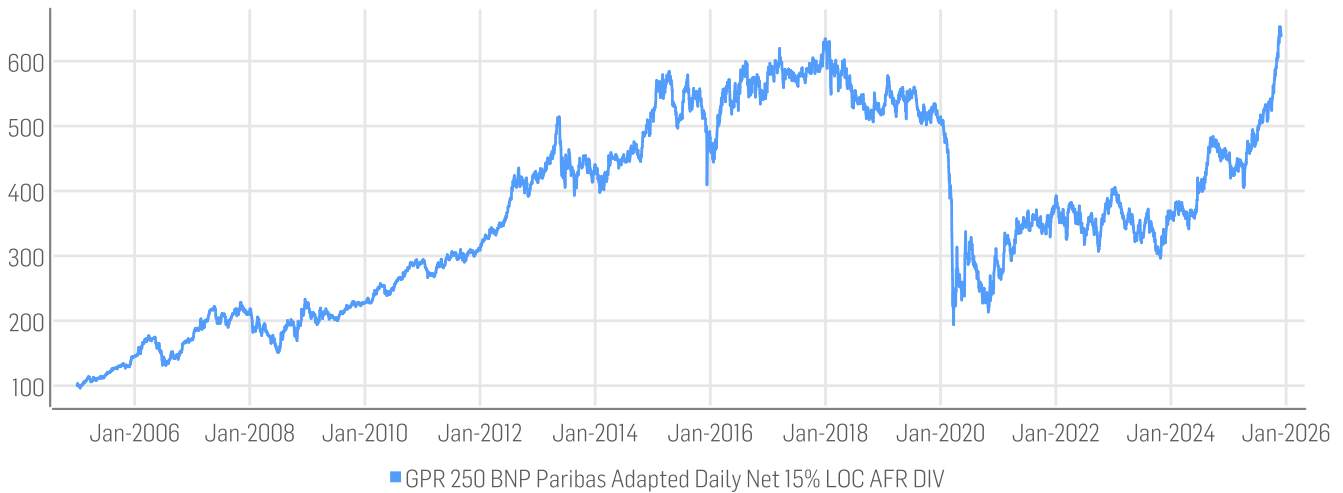


FACTSHEET - AS OF 01-Dec-2025

GPR 250 BNP Paribas Adapted Daily Net 15% LOC AFR DIV

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000002971 / 000297	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/BNP2971	Last Price	638.72
Index Calculator	Solactive AG	52W High	653.03
Index Type		52W Low	405.28
Index Currency	USD	Calculation	8:00am to 11:00pm (CET), every 15 seconds
Dividends	Reinvested	History	Available daily back to 31.12.2004

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	8.15%	23.49%	30.90%	38.79%	42.71%	538.72%
Performance (p.a.)						9.27%
Volatility (p.a.)	21.13%	18.86%	17.22%	19.15%	19.42%	23.20%
High	653.03	653.03	653.03	653.03	653.03	653.03
Low	600.37	507.58	468.67	405.28	405.28	96.19
Sharpe Ratio*	7.36	6.97	3.99	1.85	2.23	0.22
Max. Drawdown	-2.19%	-3.27%	-4.79%	-12.94%	-11.68%	-69.45%
VaR 95 \ 99				-28.7% \ -53.1%		-31.4% \ -59.6%
CVaR 95 \ 99				-41.3% \ -54.9%		-52.6% \ -97.7%

* 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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