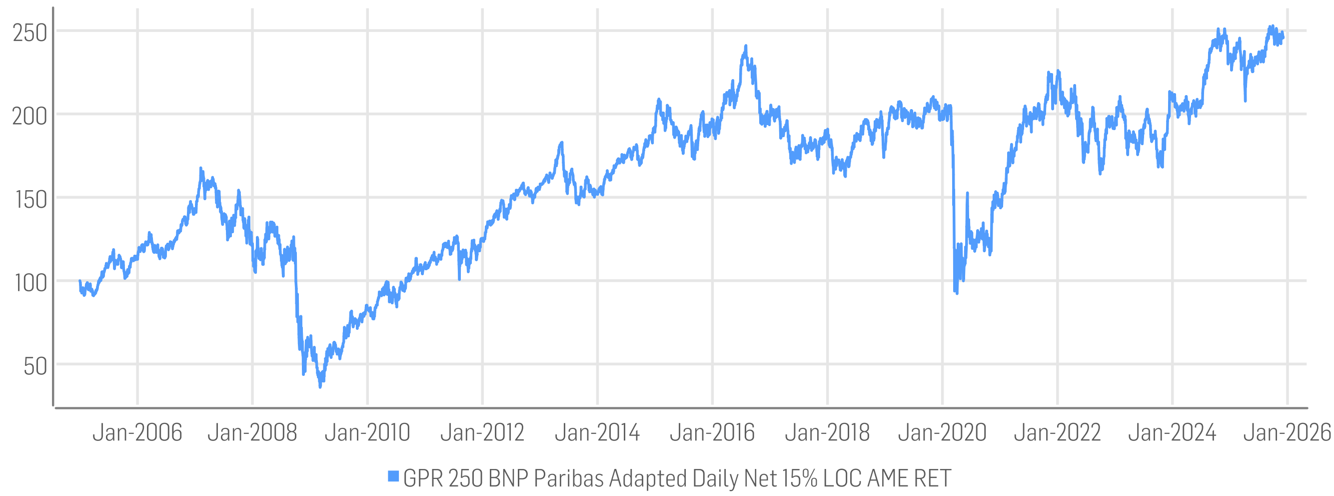
FACTSHEET - AS OF 05-Dec-2025
GPR 250 BNP Paribas Adapted Daily Net 15% LOC AME RET

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000002981 / 000298	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/.BNP2981	Last Price	245.68
Index Calculator	Solactive AG	52W High	252.93
Index Type		52W Low	207.68
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	1.16%	-2.15%	6.28%	0.71%	4.63%	145.68%
Performance (p.a.)						4.39%
Volatility (p.a.)	11.14%	11.28%	12.56%	17.28%	17.11%	30.00%
High	249.27	252.93	252.93	252.93	252.93	252.93
Low	242.09	241.17	229.98	207.68	207.68	36.02
Sharpe Ratio*	0.99	-1.10	0.73	-0.19	0.06	0.01
Max. Drawdown	-2.34%	-4.65%	-4.65%	-15.39%	-15.39%	-78.51%
VaR 95 \ 99				-28.2% \ -59.3%		-38.1% \ -92.0%
CVaR 95 \ 99				-43.5% \ -68.8%		-72.7% \ -145.5%

* 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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