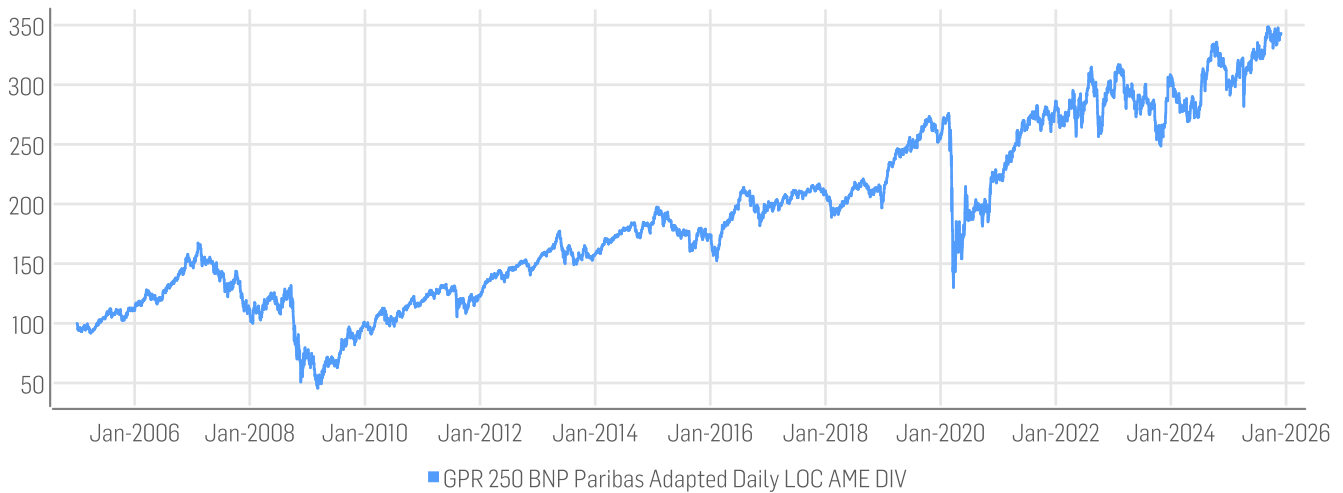


FACTSHEET - AS OF 01-Dec-2025

GPR 250 BNP Paribas Adapted Daily LOC AME DIV

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000003037 / 000303	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/BNP3037	Last Price	343.09
Index Calculator	Solactive AG	52W High	348.62
Index Type		52W Low	281.90
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	2.79%	1.04%	6.11%	9.18%	13.74%	243.09%
Performance (p.a.)						6.07%
Volatility (p.a.)	13.65%	13.29%	13.39%	17.63%	17.62%	26.86%
High	347.70	348.62	348.62	348.62	348.62	348.62
Low	334.09	330.68	320.56	281.90	281.90	45.67
Sharpe Ratio*	2.62	0.02	0.65	0.30	0.63	0.08
Max. Drawdown	-2.98%	-5.15%	-5.15%	-12.58%	-12.58%	-72.72%
VaR 95 \ 99				-24.7% \ -56.0%		-33.2% \ -85.1%
CVaR 95 \ 99				-43.8% \ -72.7%		-65.9% \ -139.0%

* 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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