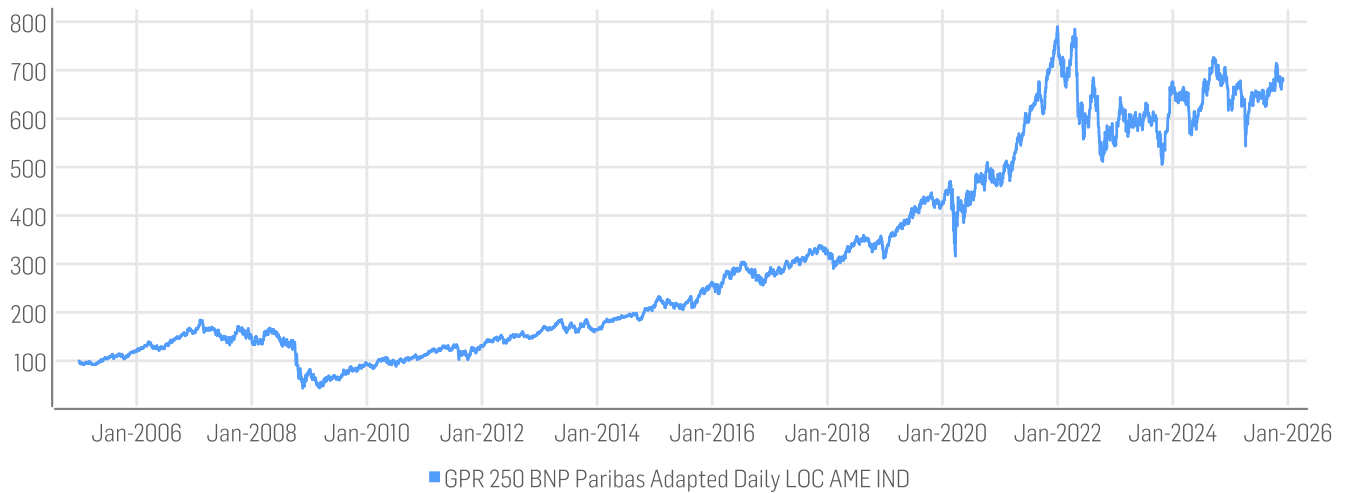


FACTSHEET - AS OF 02-Dec-2025

GPR 250 BNP Paribas Adapted Daily LOC AME IND

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000003040 / 000304	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/BNP3040	Last Price	679.35
Index Calculator	Solactive AG	52W High	714.22
Index Type		52W Low	543.58
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	-0.05%	4.67%	5.02%	0.28%	7.25%	579.35%
Performance (p.a.)						9.59%
Volatility (p.a.)	12.40%	15.27%	16.15%	21.06%	20.88%	30.70%
High	686.86	714.22	714.22	714.22	714.22	789.68
Low	660.85	649.03	624.70	543.58	543.58	43.59
Sharpe Ratio*	-0.38	1.06	0.39	-0.18	0.18	0.18
Max. Drawdown	-3.79%	-7.47%	-7.47%	-20.66%	-19.83%	-76.33%
VaR 95 \ 99				-39.4% \ -59.8%		-40.0% \ -92.0%
CVaR 95 \ 99				-54.6% \ -80.4%		-75.7% \ -149.4%

* 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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