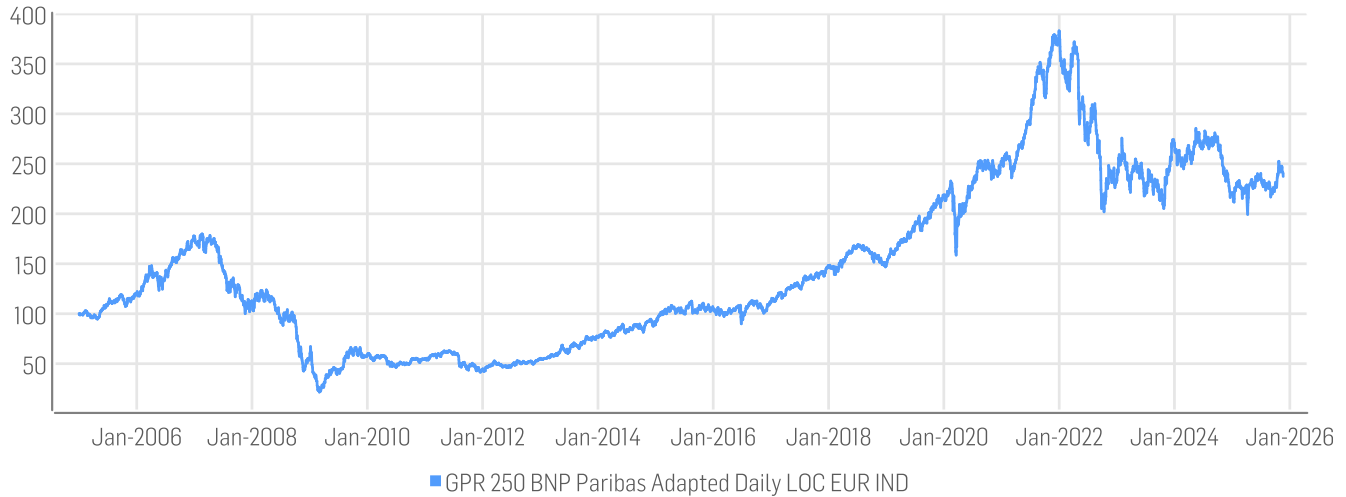


# FACTSHEET - AS OF 20-Nov-2025

## GPR 250 BNP Paribas Adapted Daily LOC EUR IND

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                       |                        |                                           |
|---------------------|-----------------------|------------------------|-------------------------------------------|
| ISIN / WKN          | GPR000003051 / 000305 | Base Value / Base Date | 100.0 Points / 31.12.2004                 |
| Bloomberg / Reuters | /BNP3051              | Last Price             | 237.32                                    |
| Index Calculator    | Solactive AG          | 52W High               | 252.58                                    |
| Index Type          |                       | 52W Low                | 199.35                                    |
| 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        | -3.60% | 2.31%  | 4.91%  | -1.54%          | 7.36%   | 137.32%          |
| Performance (p.a.) |        |        |        |                 |         | 4.22%            |
| Volatility (p.a.)  | 17.15% | 18.16% | 16.37% | 19.48%          | 19.82%  | 25.75%           |
| High               | 252.58 | 252.58 | 252.58 | 252.58          | 252.58  | 383.16           |
| Low                | 237.32 | 216.75 | 216.75 | 199.35          | 199.35  | 21.55            |
| Sharpe Ratio*      | -2.33  | 0.32   | 0.38   | -0.28           | 0.22    | 0.01             |
| Max. Drawdown      | -6.04% | -6.56% | -9.84% | -17.94%         | -14.59% | -88.02%          |
| VaR 95 \ 99        |        |        |        | -27.4% \ -58.4% |         | -38.3% \ -79.0%  |
| CVaR 95 \ 99       |        |        |        | -49.5% \ -93.4% |         | -62.3% \ -110.6% |

\* 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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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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