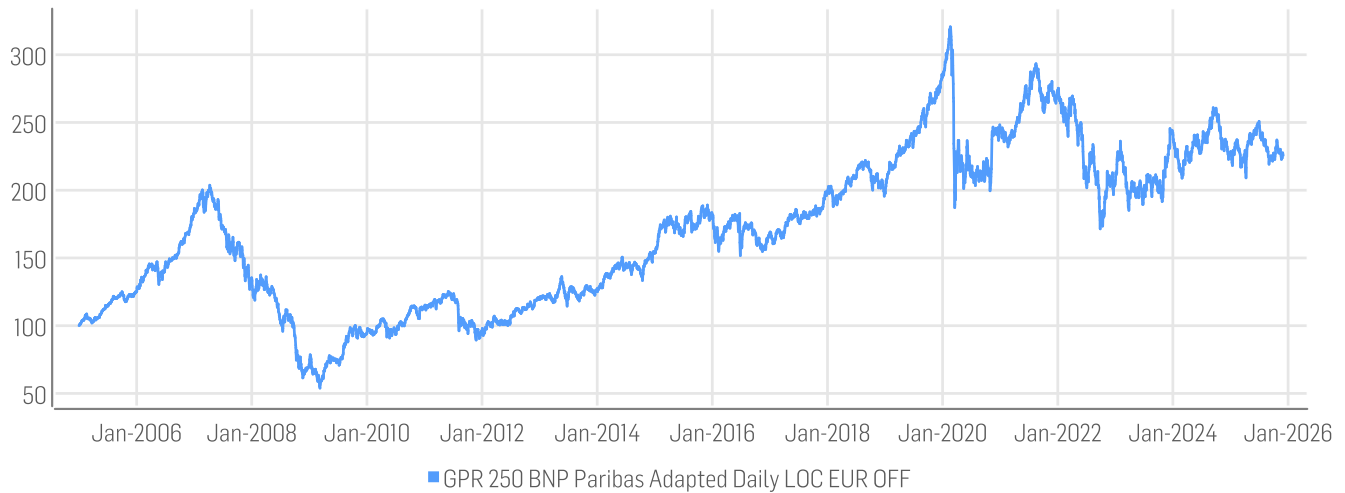


FACTSHEET - AS OF 01-Dec-2025

GPR 250 BNP Paribas Adapted Daily LOC EUR OFF

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000003052 / 000305	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/BNP3052	Last Price	225.65
Index Calculator	Solactive AG	52W High	250.86
Index Type		52W Low	209.08
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	-1.25%	2.96%	-6.50%	-4.30%	-0.84%	125.65%
Performance (p.a.)						3.97%
Volatility (p.a.)	8.84%	11.96%	11.58%	15.46%	15.55%	19.56%
High	230.24	237.09	250.86	250.86	250.86	320.65
Low	222.73	219.16	219.16	209.08	209.08	53.90
Sharpe Ratio*	-2.06	0.71	-1.45	-0.54	-0.32	-0.00
Max. Drawdown	-3.27%	-6.06%	-12.64%	-12.64%	-12.64%	-73.54%
VaR 95 \ 99				-23.0% \ -39.5%		-30.3% \ -57.1%
CVaR 95 \ 99				-36.4% \ -69.4%		-47.2% \ -77.6%

* 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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