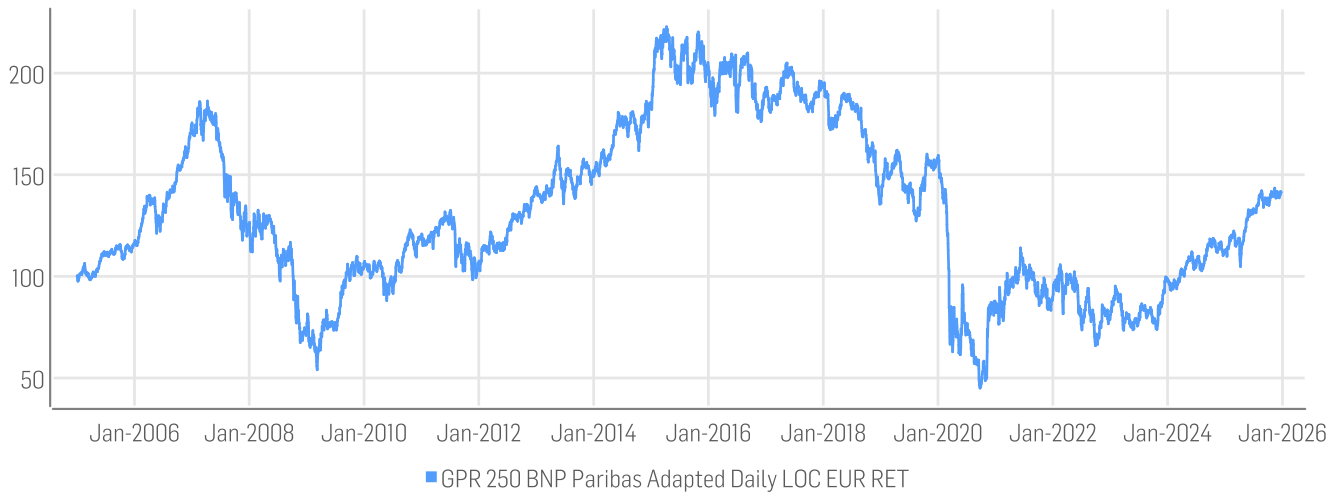


FACTSHEET - AS OF 24-Dec-2025

GPR 250 BNP Paribas Adapted Daily LOC EUR RET

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000003054 / 000305	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/BNP3054	Last Price	141.44
Index Calculator	Solactive AG	52W High	143.45
Index Type		52W Low	104.77
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	2.00%	4.58%	7.86%	26.64%	26.32%	41.44%
Performance (p.a.)						1.67%
Volatility (p.a.)	8.18%	9.65%	10.44%	14.54%	14.56%	27.51%
High	141.82	143.45	143.45	143.45	143.45	222.82
Low	138.62	134.88	131.14	104.77	104.77	44.99
Sharpe Ratio*	2.87	1.68	1.24	1.61	1.60	-0.07
Max. Drawdown	-2.25%	-3.46%	-5.75%	-14.35%	-14.35%	-79.81%
VaR 95 \ 99				-18.8% \ -58.9%		-40.9% \ -79.2%
CVaR 95 \ 99				-37.7% \ -75.9%		-66.0% \ -111.0%

* 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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