

FACTSHEET - AS OF 07-Apr-2026

GPR 250 BNP Paribas Adapted Daily Net 15% LOC AME HOT

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000002976 / 000297	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/.BNP2976	Last Price	74.85
Index Calculator	Solactive AG	52W High	81.26
Index Type		52W Low	63.26
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	-4.37%	-2.01%	6.60%	9.71%	-0.46%	-25.15%
Performance (p.a.)						-1.35%
Volatility (p.a.)	21.28%	23.68%	22.26%	22.24%	23.71%	36.25%
High	77.99	81.26	81.26	81.26	81.26	162.14
Low	74.25	73.01	69.04	68.05	73.01	13.41
Sharpe Ratio*	-2.14	-0.49	0.46	0.28	-0.23	-0.14
Max. Drawdown	-5.15%	-8.63%	-8.63%	-13.42%	-8.63%	-91.73%
VaR 95 \ 99				-32.7% \ -43.3%		-48.6% \ -114.4%
CVaR 95 \ 99				-39.8% \ -51.9%		-89.7% \ -170.7%

* 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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