FACTSHEET - AS OF 07-Apr-2026
GPR 250 BNP Paribas Adapted Daily Net 15% LOC AME OTH

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	GPR000002979 / 000297	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/.BNP2979	Last Price	391.04
Index Calculator	Solactive AG	52W High	435.82
Index Type		52W Low	370.08
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	-5.19%	2.78%	-3.89%	-2.03%	1.85%	291.04%
Performance (p.a.)						6.62%
Volatility (p.a.)	20.23%	16.87%	15.74%	15.12%	16.43%	33.58%
High	411.24	422.26	422.26	435.82	422.26	435.82
Low	372.92	372.92	370.08	370.08	372.92	38.19
Sharpe Ratio*	-2.54	0.48	-0.72	-0.38	0.21	0.09
Max. Drawdown	-9.58%	-11.68%	-11.68%	-15.08%	-11.68%	-73.46%
VaR 95 \ 99				-26.2% \ -37.8%		-41.1% \ -98.4%
CVaR 95 \ 99				-33.7% \ -49.4%		-80.6% \ -162.2%

* 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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