

FACTSHEET - AS OF 07-Apr-2026

GPR 250 BNP Paribas Adapted Daily Net 15% LOC ASI RES

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000002985 / 000298	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/.BNP2985	Last Price	461.67
Index Calculator	Solactive AG	52W High	600.81
Index Type		52W Low	456.44
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	-8.66%	-15.90%	-18.67%	-2.32%	-16.82%	361.67%
Performance (p.a.)						7.46%
Volatility (p.a.)	13.62%	13.46%	13.44%	12.54%	13.06%	23.33%
High	503.35	551.11	600.81	600.81	556.21	600.81
Low	461.67	461.67	461.67	461.67	461.67	44.31
Sharpe Ratio*	-5.17	-4.02	-2.82	-0.48	-4.11	0.16
Max. Drawdown	-8.66%	-16.23%	-23.16%	-23.16%	-17.00%	-86.83%
VaR 95 \ 99				-23.7% \ -33.5%		-31.3% \ -65.9%
CVaR 95 \ 99				-30.8% \ -39.8%		-56.6% \ -111.4%

* 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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