

FACTSHEET - AS OF 07-Apr-2026

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000002990 / 000299	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/BNP2990	Last Price	199.39
Index Calculator	Solactive AG	52W High	274.82
Index Type		52W Low	190.92
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	-13.43%	-12.69%	-17.46%	-16.81%	-10.10%	99.39%
Performance (p.a.)						3.30%
Volatility (p.a.)	47.42%	34.27%	26.87%	23.61%	33.28%	26.90%
High	228.13	251.67	251.67	274.82	251.67	441.69
Low	190.92	190.92	190.92	190.92	190.92	21.03
Sharpe Ratio*	-1.82	-1.34	-1.34	-0.88	-1.10	-0.01
Max. Drawdown	-17.10%	-24.14%	-24.14%	-30.53%	-24.14%	-90.04%
VaR 95 \ 99				-37.8% \ -85.5%		-41.8% \ -72.9%
CVaR 95 \ 99				-66.0% \ -123.0%		-64.3% \ -109.0%

* 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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