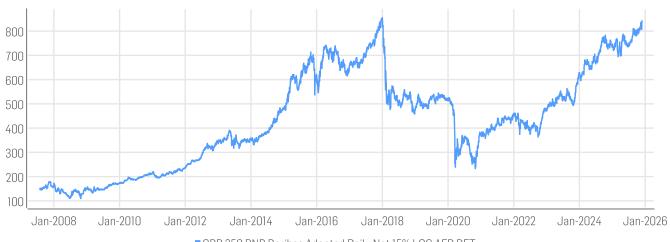


# FACTSHEET - AS OF 28-Nov-2025 GPR 250 BNP Paribas Adapted Daily Net 15% LOC AFR RET

## HISTORICAL PERFORMANCE



GPR 250 BNP Paribas Adapted Daily Net 15% LOC AFR RET

### **CHARACTERISTICS**

SIN / WKN GPR000002973 / 000297		Base Value / Base Date	151.561901231167 Points / 31.07.2007	
Bloomberg / Reuters	ers /.BNP2973 Last Price		839.08	
Index Calculator	Solactive AG	52W High	841.89	
Index Type		52W Low	694.86	
Index Currency	USD	Calculation	8:00am to 11:00pm (CET), every 15 seconds	
Dividends	Reinvested	History	Available daily back to 31.07.2007	

# **STATISTICS**

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.76%	4.22%	10.41%	14.72%	14.49%	453.62%
Performance (p.a.)						9.79%
Volatility (p.a.)	14.79%	14.76%	12.80%	15.19%	15.39%	23.49%
High	841.89	841.89	841.89	841.89	841.89	854.51
Low	803.65	780.47	735.34	694.86	694.86	109.44
Sharpe Ratio*	3.56	0.96	1.43	0.72	0.78	0.25
Max. Drawdown	-3.29%	-3.39%	-3.71%	-9.54%	-9.54%	-72.71%
VaR 95 \ 99				-28.0% \ -37.3%		-31.2% \ -67.1%
CVaR 95 \ 99				-38.4% \ -65.3%		-56.0% \ -110.0%

<sup>\*</sup> 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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