

FACTSHEET - AS OF 19-Nov-2025

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	384.55
Index Calculator	Solactive AG	52W High	435.82
Index Type		52W Low	364.04
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	-6.20%	-9.37%	-4.62%	-5.05%	1.75%	284.55%
Performance (p.a.)						6.66%
Volatility (p.a.)	18.33%	14.42%	14.77%	17.73%	17.76%	33.82%
High	411.00	433.26	435.82	435.82	435.82	435.82
Low	384.55	384.55	384.55	364.04	364.04	38.19
Sharpe Ratio*	-3.17	-2.56	-0.89	-0.51	-0.11	0.08
Max. Drawdown	-6.44%	-11.24%	-11.76%	-11.76%	-11.76%	-73.46%
VaR 95 \ 99				-28.2% \ -44.7%		-41.7% \ -99.7%
CVaR 95 \ 99				-38.8% \ -57.9%		-81.2% \ -163.4%

* 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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