

FACTSHEET - AS OF 20-Feb-2026

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000002982 / 000298	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/.BNP2982	Last Price	362.57
Index Calculator	Solactive AG	52W High	367.40
Index Type		52W Low	248.26
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	8.01%	12.85%	20.36%	44.00%	10.64%	262.57%
Performance (p.a.)						6.28%
Volatility (p.a.)	16.60%	13.08%	12.95%	13.82%	14.08%	19.97%
High	367.40	367.40	367.40	367.40	367.40	367.40
Low	332.97	319.24	297.92	248.26	327.71	60.43
Sharpe Ratio*	9.14	4.56	3.24	2.97	7.28	0.13
Max. Drawdown	-2.80%	-3.34%	-3.34%	-7.89%	-3.28%	-72.50%
VaR 95 \ 99				-17.9% \ -35.0%		-29.2% \ -58.8%
CVaR 95 \ 99				-31.4% \ -60.9%		-48.3% \ -85.3%

* 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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