

FACTSHEET - AS OF 22-Dec-2025

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	559.76
Index Calculator	Solactive AG	52W High	600.81
Index Type		52W Low	447.64
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	-1.21%	-1.81%	10.86%	21.61%	23.79%	459.76%
Performance (p.a.)						8.56%
Volatility (p.a.)	12.26%	13.42%	13.02%	12.71%	12.71%	23.43%
High	574.09	600.81	600.81	600.81	600.81	600.81
Low	543.72	543.72	499.84	447.64	447.64	44.31
Sharpe Ratio*	-1.42	-0.80	1.51	1.44	1.64	0.21
Max. Drawdown	-5.29%	-9.50%	-9.50%	-9.50%	-9.50%	-86.83%
VaR 95 \ 99				-19.5% \ -35.0%		-31.5% \ -66.0%
CVaR 95 \ 99				-29.1% \ -39.8%		-57.0% \ -112.2%

* 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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