

FACTSHEET - AS OF 26-Dec-2025

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000002986 / 000298	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/.BNP2986	Last Price	247.30
Index Calculator	Solactive AG	52W High	256.54
Index Type		52W Low	193.65
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	1.32%	1.11%	6.98%	25.94%	25.94%	147.30%
Performance (p.a.)						4.41%
Volatility (p.a.)	10.61%	12.04%	11.46%	12.17%	12.17%	17.42%
High	247.47	256.54	256.54	256.54	256.54	273.05
Low	239.04	239.04	229.60	193.65	193.65	67.80
Sharpe Ratio*	1.28	0.08	0.96	1.87	1.87	0.04
Max. Drawdown	-2.66%	-6.82%	-6.82%	-6.82%	-6.82%	-60.73%
VaR 95 \ 99				-16.8% \ -28.2%		-24.3% \ -48.5%
CVaR 95 \ 99				-27.5% \ -61.8%		-41.4% \ -76.9%

* 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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