

FACTSHEET - AS OF 07-Apr-2026

GPR 250 BNP Paribas Adapted Daily LOC AFR DIV

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000003034 / 000303	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/BNP3034	Last Price	811.07
Index Calculator	Solactive AG	52W High	934.71
Index Type		52W Low	517.04
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	-5.13%	-7.11%	14.80%	55.42%	-2.75%	711.07%
Performance (p.a.)						10.34%
Volatility (p.a.)	20.34%	21.34%	20.14%	18.69%	21.09%	23.16%
High	848.84	934.71	934.71	934.71	934.71	934.71
Low	793.52	793.52	706.53	548.28	793.52	96.19
Sharpe Ratio*	-2.51	-1.38	1.42	2.82	-0.65	0.29
Max. Drawdown	-7.18%	-15.11%	-15.11%	-15.11%	-15.11%	-68.61%
VaR 95 \ 99				-28.0% \ -48.9%		-31.4% \ -59.1%
CVaR 95 \ 99				-40.5% \ -53.9%		-52.5% \ -97.0%

* 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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