

# FACTSHEET - AS OF 06-Apr-2026

## GPR 250 BNP Paribas Adapted Daily LOC AFR RET

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                       |                        |   |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN          | GPR000003036 / 000303 | Base Value / Base Date | 100.0 Points / 30.09.2005                 |
| Bloomberg / Reuters | /BNP3036              | Last Price             | 988.97                                    |
| Index Calculator    | Solactive AG          | 52W High               | 1057.49                                   |
| Index Type          |                       | 52W Low                | 842.90                                    |
| Index Currency      | USD                   | Calculation            | 8:00am to 11:00pm (CET), every 15 seconds |
| Dividends           | Reinvested            | History                | Available daily back to 30.09.2005        |

### STATISTICS

| USD                | 30D    | 90D     | 180D    | 360D            | YTD     | Since Inception  |
|--------------------|--------|---------|---------|-----------------|---------|------------------|
| Performance        | 2.63%  | -2.01%  | 3.13%   | 13.75%          | -1.91%  | 888.97%          |
| Performance (p.a.) |        |         |         |                 |         | 11.82%           |
| Volatility (p.a.)  | 16.43% | 14.90%  | 14.17%  | 13.57%          | 14.65%  | 23.65%           |
| High               | 995.28 | 1057.49 | 1057.49 | 1057.49         | 1057.49 | 1057.49          |
| Low                | 929.95 | 929.95  | 929.95  | 869.45          | 929.95  | 100.00           |
| Sharpe Ratio*      | 2.04   | -0.78   | 0.20    | 0.76            | -0.73   | 0.35             |
| Max. Drawdown      | -3.49% | -12.06% | -12.06% | -12.06%         | -12.06% | -71.92%          |
| VaR 95 \ 99        |        |         |         | -22.1% \ -37.0% |         | -31.0% \ -69.1%  |
| CVaR 95 \ 99       |        |         |         | -32.0% \ -38.4% |         | -56.4% \ -111.0% |

\* 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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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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