

FACTSHEET - AS OF 06-Apr-2026

GPR 250 BNP Paribas Adapted Daily LOC AME HCR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000003038 / 000303	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/BNP3038	Last Price	771.84
Index Calculator	Solactive AG	52W High	821.53
Index Type		52W Low	552.13
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	-2.56%	7.02%	16.22%	34.12%	7.19%	671.84%
Performance (p.a.)						10.09%
Volatility (p.a.)	21.23%	18.53%	17.09%	16.37%	18.25%	29.85%
High	816.55	821.53	821.53	821.53	821.53	821.53
Low	752.42	715.80	653.00	574.31	715.80	82.19
Sharpe Ratio*	-1.45	1.51	1.87	1.90	1.46	0.22
Max. Drawdown	-7.85%	-8.41%	-8.85%	-8.85%	-8.41%	-56.83%
VaR 95 \ 99				-28.5% \ -38.1%		-39.5% \ -88.0%
CVaR 95 \ 99				-37.2% \ -57.9%		-71.8% \ -140.6%

* 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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