

FACTSHEET - AS OF 07-Apr-2026

GPR 250 BNP Paribas Adapted Daily LOC AME HOT

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000003039 / 000303	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/BNP3039	Last Price	88.50
Index Calculator	Solactive AG	52W High	95.77
Index Type		52W Low	73.80
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	-4.22%	-1.60%	7.37%	11.19%	-0.04%	-11.50%
Performance (p.a.)						-0.57%
Volatility (p.a.)	21.24%	23.55%	22.16%	22.21%	23.57%	36.25%
High	92.08	95.77	95.77	95.77	95.77	164.59
Low	87.64	85.96	81.05	79.42	85.96	14.01
Sharpe Ratio*	-2.10	-0.42	0.54	0.35	-0.16	-0.12
Max. Drawdown	-5.15%	-8.48%	-8.48%	-13.21%	-8.48%	-91.49%
VaR 95 \ 99				-32.7% \ -42.1%		-48.6% \ -114.4%
CVaR 95 \ 99				-39.5% \ -51.9%		-89.6% \ -170.6%

* 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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