

# FACTSHEET - AS OF 06-Apr-2026

## GPR 250 BNP Paribas Adapted Daily LOC AME RET

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	GPR000003044 / 000304	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/BNP3044	Last Price	309.35
Index Calculator	Solactive AG	52W High	326.96
Index Type		52W Low	238.95
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	-2.66%	7.09%	9.18%	22.86%	8.05%	209.35%
Performance (p.a.)						5.45%
Volatility (p.a.)	14.36%	14.01%	12.61%	13.32%	13.68%	29.81%
High	316.91	326.96	326.96	326.96	326.96	326.96
Low	299.19	287.92	278.57	251.80	286.31	37.18
Sharpe Ratio*	-2.20	2.03	1.26	1.47	2.24	0.06
Max. Drawdown	-5.86%	-8.49%	-8.49%	-8.49%	-8.49%	-78.13%
VaR 95 \ 99				-20.6% \ -37.6%		-37.6% \ -89.0%
CVaR 95 \ 99				-29.6% \ -44.5%		-72.0% \ -144.4%

\* 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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