

FACTSHEET - AS OF 06-Apr-2026

GPR 250 BNP Paribas Adapted Daily LOC ASI OFF

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000003047 / 000304	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/BNP3047	Last Price	450.43
Index Calculator	Solactive AG	52W High	501.56
Index Type		52W Low	310.70
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	-5.99%	2.50%	10.75%	37.70%	4.54%	350.43%
Performance (p.a.)						7.34%
Volatility (p.a.)	27.71%	23.18%	18.06%	14.37%	22.49%	22.24%
High	481.04	501.56	501.56	501.56	501.56	501.56
Low	440.82	434.60	400.56	327.02	430.86	62.81
Sharpe Ratio*	-2.04	0.30	1.07	2.41	0.66	0.17
Max. Drawdown	-8.36%	-12.11%	-12.11%	-12.11%	-12.11%	-73.05%
VaR 95 \ 99				-20.2% \ -47.6%		-32.2% \ -66.0%
CVaR 95 \ 99				-35.0% \ -55.9%		-54.7% \ -97.8%

* 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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