FACTSHEET - AS OF 06-Apr-2026
GPR 250 BNP Paribas Adapted Daily LOC ASI RES

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	GPR000003048 / 000304	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/.BNP3048	Last Price	542.93
Index Calculator	Solactive AG	52W High	693.67
Index Type		52W Low	525.81
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	-7.41%	-14.99%	-17.27%	-0.29%	-15.57%	442.93%
Performance (p.a.)						8.28%
Volatility (p.a.)	13.54%	13.32%	13.13%	12.36%	12.99%	23.32%
High	583.96	638.68	693.67	693.67	644.39	693.67
Low	539.23	539.23	539.23	539.23	539.23	45.32
Sharpe Ratio*	-4.76	-3.90	-2.71	-0.32	-3.94	0.20
Max. Drawdown	-8.04%	-15.57%	-22.26%	-22.26%	-16.32%	-86.68%
VaR 95 \ 99				-23.7% \ -33.5%		-31.2% \ -65.9%
CVaR 95 \ 99				-30.3% \ -38.2%		-56.5% \ -111.3%

* 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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