

FACTSHEET - AS OF 06-Apr-2026

GPR 250 BNP Paribas Adapted Daily LOC ASI RET

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000003049 / 000304	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/BNP3049	Last Price	270.41
Index Calculator	Solactive AG	52W High	300.85
Index Type		52W Low	231.57
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	-4.65%	-5.89%	-5.73%	15.20%	-6.53%	170.41%
Performance (p.a.)						4.79%
Volatility (p.a.)	17.32%	13.39%	12.89%	11.79%	13.19%	17.38%
High	280.90	294.38	300.85	300.85	294.38	305.40
Low	265.87	265.87	265.87	234.74	265.87	70.46
Sharpe Ratio*	-2.75	-1.90	-1.16	1.00	-1.99	0.07
Max. Drawdown	-6.25%	-9.68%	-11.63%	-11.63%	-9.68%	-59.97%
VaR 95 \ 99				-19.1% \ -33.3%		-24.1% \ -47.9%
CVaR 95 \ 99				-28.4% \ -39.3%		-41.3% \ -76.3%

* 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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