

FACTSHEET - AS OF 06-Apr-2026

GPR 250 BNP Paribas Adapted Daily LOC EUR RES

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000003053 / 000305	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/BNP3053	Last Price	222.44
Index Calculator	Solactive AG	52W High	300.36
Index Type		52W Low	208.96
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	-11.68%	-8.43%	-15.68%	-14.65%	-8.40%	122.44%
Performance (p.a.)						3.83%
Volatility (p.a.)	48.20%	34.01%	26.74%	24.02%	33.26%	26.90%
High	249.45	275.04	275.04	300.36	275.04	473.19
Low	208.96	208.96	208.96	208.96	208.96	21.34
Sharpe Ratio*	-1.69	-0.99	-1.23	-0.77	-0.96	0.01
Max. Drawdown	-17.03%	-24.02%	-24.02%	-30.43%	-24.02%	-89.97%
VaR 95 \ 99				-37.8% \ -85.0%		-41.8% \ -72.9%
CVaR 95 \ 99				-65.9% \ -122.7%		-64.3% \ -109.0%

* 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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