FACTSHEET - AS OF 07-Oct-2026
GPR 250 BNP Paribas Adapted Daily LOC ASI DIV

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	GPR000003045 / 000304	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/.BNP3045	Last Price	321.76
Index Calculator	Solactive AG	52W High	414.10
Index Type		52W Low	320.60
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	-4.56%	-7.00%	-13.50%	-4.62%	-11.06%	221.76%
Performance (p.a.)						5.52%
Volatility (p.a.)	11.25%	13.64%	14.89%	16.61%	17.64%	19.92%
High	337.12	362.46	375.73	414.10	414.10	414.10
Low	320.60	320.60	320.60	320.60	320.60	61.57
Sharpe Ratio*	-4.20	-2.16	-1.97	-0.52	-1.02	0.08
Max. Drawdown	-4.90%	-11.55%	-14.67%	-22.58%	-22.58%	-72.30%
VaR 95 \ 99				-31.7% \ -44.8%		-29.5% \ -58.8%
CVaR 95 \ 99				-42.6% \ -60.5%		-48.3% \ -85.0%

* 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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