

FACTSHEET - AS OF 28-Nov-2025

GPR 250 BNP Paribas Adapted Daily LOC GBR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000638 / 000063	Base Value / Base Date	100.0 Points / 30.12.1983
Bloomberg / Reuters	/BNP638	Last Price	1183.31
Index Calculator	Solactive AG	52W High	1212.69
Index Type		52W Low	998.26
Index Currency	USD	Calculation	8:00am to 11:00pm (CET), every 15 seconds
Dividends	Reinvested	History	Available daily back to 30.12.1983

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.46%	8.55%	-0.51%	3.48%	9.34%	1083.31%
Performance (p.a.)						6.07%
Volatility (p.a.)	16.68%	18.68%	16.99%	18.92%	19.20%	30.45%
High	1207.87	1207.87	1212.69	1212.69	1212.69	1713.59
Low	1130.32	1048.93	1048.93	998.26	998.26	98.11
Sharpe Ratio*	-0.57	1.90	-0.30	-0.03	0.33	0.07
Max. Drawdown	-6.42%	-6.42%	-13.50%	-13.64%	-13.50%	-81.07%
VaR 95 \ 99				-25.6% \ -67.0%		-40.0% \ -89.0%
CVaR 95 \ 99				-49.4% \ -80.2%		-72.2% \ -134.6%

* 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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