

FACTSHEET - AS OF 22-Jan-2026

GPR 250 BNP Paribas Adapted Daily LOC AME HCR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000003038 / 000303	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/BNP3038	Last Price	715.94
Index Calculator	Solactive AG	52W High	785.29
Index Type		52W Low	536.50
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	-1.07%	3.61%	13.93%	27.02%	-0.57%	615.94%
Performance (p.a.)						9.80%
Volatility (p.a.)	12.13%	14.71%	15.38%	17.84%	13.55%	29.94%
High	743.23	785.29	785.29	785.29	743.23	785.29
Low	715.94	680.82	616.12	544.99	715.94	82.19
Sharpe Ratio*	-1.31	0.81	1.73	1.34	-0.94	0.21
Max. Drawdown	-3.67%	-8.83%	-8.83%	-10.72%	-3.67%	-56.83%
VaR 95 \ 99				-29.9% \ -46.3%		-39.6% \ -88.1%
CVaR 95 \ 99				-41.0% \ -71.7%		-72.1% \ -141.6%

* 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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