

FACTSHEET - AS OF 13-Feb-2026

GPR 250 BNP Paribas Adapted Daily LOC AME OTH

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000003042 / 000304	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/BNP3042	Last Price	498.77
Index Calculator	Solactive AG	52W High	535.71
Index Type		52W Low	456.25
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	3.61%	1.50%	-2.70%	3.79%	5.21%	398.77%
Performance (p.a.)						7.91%
Volatility (p.a.)	17.20%	14.35%	14.31%	16.63%	15.21%	33.65%
High	498.77	498.77	532.67	535.71	498.77	535.71
Low	473.17	456.25	456.25	456.25	469.74	39.79
Sharpe Ratio*	2.93	0.18	-0.63	0.01	3.21	0.13
Max. Drawdown	-3.99%	-7.15%	-14.35%	-14.83%	-3.99%	-72.90%
VaR 95 \ 99				-26.2% \ -38.2%		-41.1% \ -98.4%
CVaR 95 \ 99				-34.4% \ -49.4%		-80.6% \ -162.0%

* 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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