

FACTSHEET - AS OF 19-Dec-2025

GPR 250 BNP Paribas Adapted Daily LOC AME RES

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000003043 / 000304	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/BNP3043	Last Price	544.46
Index Calculator	Solactive AG	52W High	638.56
Index Type		52W Low	527.43
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	1.32%	-4.03%	-8.87%	-9.78%	-9.30%	444.46%
Performance (p.a.)						8.42%
Volatility (p.a.)	13.48%	14.71%	15.89%	19.05%	19.19%	28.45%
High	555.13	569.13	602.35	638.56	638.56	718.91
Low	531.53	527.43	527.43	527.43	527.43	58.40
Sharpe Ratio*	1.01	-1.30	-1.31	-0.71	-0.69	0.17
Max. Drawdown	-4.25%	-7.33%	-12.44%	-17.40%	-17.40%	-66.37%
VaR 95 \ 99				-32.1% \ -48.5%		-37.2% \ -89.9%
CVaR 95 \ 99				-47.9% \ -75.3%		-67.9% \ -134.5%

* 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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