

FACTSHEET - AS OF 25-Dec-2025

GPR 250 BNP Paribas Adapted Daily LOC ASI IND

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000003046 / 000304	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/BNP3046	Last Price	319.21
Index Calculator	Solactive AG	52W High	319.81
Index Type		52W Low	254.74
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	1.75%	6.16%	13.96%	18.45%	18.80%	219.21%
Performance (p.a.)						5.69%
Volatility (p.a.)	8.41%	7.56%	7.57%	9.75%	9.76%	18.30%
High	319.81	319.81	319.81	319.81	319.81	354.10
Low	311.79	299.05	276.13	254.74	254.74	38.75
Sharpe Ratio*	2.36	3.15	3.53	1.55	1.59	0.11
Max. Drawdown	-2.51%	-2.51%	-2.51%	-7.76%	-7.76%	-75.48%
VaR 95 \ 99				-12.7% \ -24.6%		-25.4% \ -56.1%
CVaR 95 \ 99				-23.6% \ -55.9%		-45.1% \ -86.1%

* 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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