

FACTSHEET - AS OF 02-Feb-2026

GPR 250 BNP Paribas Adapted Daily LOC ASI OFF

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000003047 / 000304	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/BNP3047	Last Price	439.50
Index Calculator	Solactive AG	52W High	453.23
Index Type		52W Low	310.65
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	1.95%	8.94%	15.29%	40.60%	2.00%	339.50%
Performance (p.a.)						7.27%
Volatility (p.a.)	11.78%	11.32%	10.91%	12.71%	11.00%	22.20%
High	453.23	453.23	453.23	453.23	453.23	453.23
Low	431.60	403.42	381.21	310.65	430.86	62.81
Sharpe Ratio*	1.94	3.35	2.73	2.96	1.90	0.16
Max. Drawdown	-4.11%	-4.11%	-4.11%	-7.39%	-4.11%	-73.05%
VaR 95 \ 99				-17.3% \ -25.8%		-31.7% \ -67.0%
CVaR 95 \ 99				-26.3% \ -52.6%		-54.7% \ -98.3%

* 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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