

FACTSHEET - AS OF 05-Dec-2025

GPR 250 BNP Paribas Adapted Daily LOC EUR RES

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000003053 / 000305	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/BNP3053	Last Price	249.81
Index Calculator	Solactive AG	52W High	303.05
Index Type		52W Low	239.92
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	-0.22%	-7.11%	-14.28%	-15.60%	-11.95%	149.81%
Performance (p.a.)						4.47%
Volatility (p.a.)	13.98%	13.88%	17.82%	22.99%	22.98%	26.84%
High	257.51	272.92	300.36	302.49	300.36	473.19
Low	248.79	248.79	248.79	239.92	239.92	21.34
Sharpe Ratio*	-0.47	-2.15	-1.73	-0.86	-0.73	0.02
Max. Drawdown	-3.30%	-8.84%	-17.17%	-20.68%	-17.65%	-89.97%
VaR 95 \ 99				-42.3% \ -67.8%		-41.7% \ -72.9%
CVaR 95 \ 99				-57.8% \ -92.9%		-63.9% \ -107.9%

* 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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