

FACTSHEET - AS OF 06-Apr-2026

GPR 250 BNP Paribas Adapted Daily Net 15% LOC AME

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000513 / 000051	Base Value / Base Date	100.0 Points / 30.12.1983
Bloomberg / Reuters	/.BNP513	Last Price	2923.53
Index Calculator	Solactive AG	52W High	3094.66
Index Type		52W Low	2402.39
Index Currency	USD	Calculation	8:00am to 11:00pm (CET), every 15 seconds
Dividends	Reinvested	History	Available daily back to 30.12.1983

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.94%	3.11%	4.43%	15.99%	3.98%	2823.53%
Performance (p.a.)						8.31%
Volatility (p.a.)	15.79%	13.99%	12.71%	13.24%	13.70%	30.94%
High	3019.17	3094.66	3094.66	3094.66	3094.66	3094.66
Low	2834.80	2819.93	2745.51	2520.44	2811.57	93.48
Sharpe Ratio*	-2.16	0.69	0.44	0.95	0.90	0.15
Max. Drawdown	-6.11%	-8.40%	-8.40%	-8.40%	-8.40%	-73.67%
VaR 95 \ 99				-22.0% \ -36.3%		-38.0% \ -95.6%
CVaR 95 \ 99				-30.4% \ -48.4%		-74.9% \ -151.8%

* 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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