

FACTSHEET - AS OF 06-Apr-2026

GPR 250 BNP Paribas Adapted Daily Net 15% LOC EUR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000515 / 000051	Base Value / Base Date	100.0 Points / 30.12.1983
Bloomberg / Reuters	/BNP515	Last Price	996.20
Index Calculator	Solactive AG	52W High	1116.44
Index Type		52W Low	854.27
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	-5.12%	-0.96%	1.95%	9.93%	-1.11%	896.20%
Performance (p.a.)						5.59%
Volatility (p.a.)	25.56%	19.91%	15.95%	14.60%	19.41%	22.24%
High	1037.70	1116.44	1116.44	1116.44	1116.44	1374.66
Low	944.23	944.23	944.23	906.25	944.23	99.69
Sharpe Ratio*	-1.99	-0.38	0.02	0.44	-0.40	0.09
Max. Drawdown	-10.07%	-15.42%	-15.42%	-15.42%	-15.42%	-75.44%
VaR 95 \ 99				-21.2% \ -49.5%		-33.9% \ -64.6%
CVaR 95 \ 99				-36.8% \ -57.7%		-53.2% \ -89.0%

* 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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