

# FACTSHEET - AS OF 06-Apr-2026

## GPR 250 BNP Paribas Adapted Daily Net 15% LOC CAN

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	GPR000000520 / 000052	Base Value / Base Date	100.0 Points / 30.12.1983
Bloomberg / Reuters	/BNP520	Last Price	186.46
Index Calculator	Solactive AG	52W High	192.86
Index Type		52W Low	152.73
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	0.13%	1.27%	1.28%	21.28%	3.57%	86.46%
Performance (p.a.)						1.48%
Volatility (p.a.)	15.84%	13.25%	12.37%	12.37%	13.34%	28.35%
High	187.03	192.86	192.86	192.86	192.86	255.88
Low	178.29	178.29	174.70	153.74	178.29	14.92
Sharpe Ratio*	-0.13	0.12	-0.08	1.45	0.80	-0.08
Max. Drawdown	-4.68%	-7.56%	-7.56%	-7.56%	-7.56%	-94.17%
VaR 95 \ 99				-19.5% \ -28.3%		-28.1% \ -83.4%
CVaR 95 \ 99				-25.0% \ -30.0%		-66.7% \ -162.3%

\* 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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