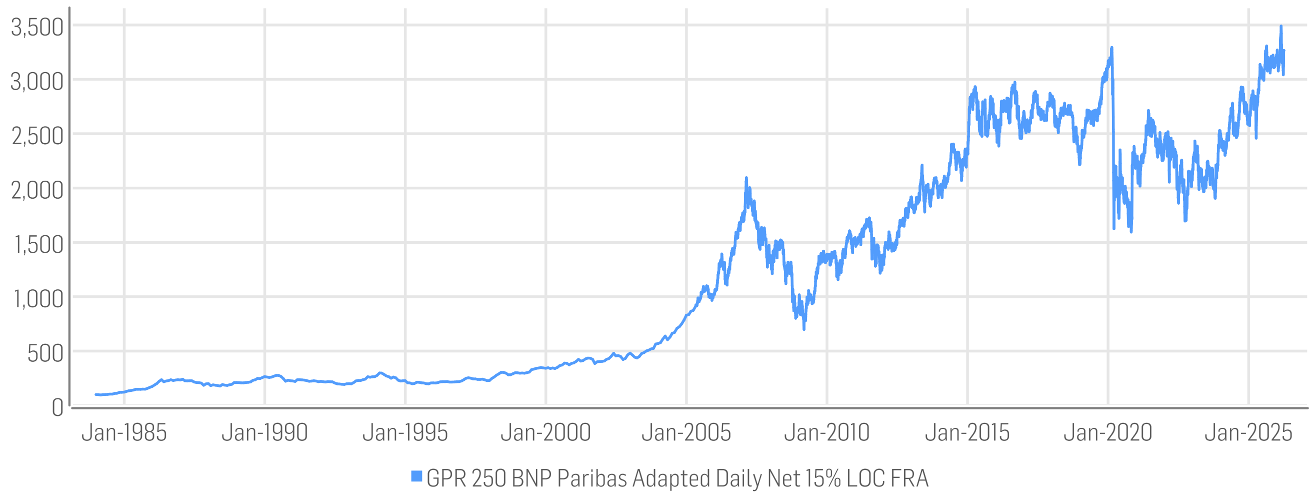
Global property research

FACTSHEET - AS OF 06-Apr-2026
GPR 250 BNP Paribas Adapted Daily Net 15% LOC FRA

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000526 / 000052	Base Value / Base Date	100.0 Points / 30.12.1983
Bloomberg / Reuters	/.BNP526	Last Price	3265.99
Index Calculator	Solactive AG	52W High	3490.43
Index Type		52W Low	2458.48
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	0.11%	2.91%	6.37%	26.67%	1.53%	3165.99%
Performance (p.a.)						8.60%
Volatility (p.a.)	26.02%	20.47%	16.07%	14.78%	19.96%	27.39%
High	3265.99	3490.43	3490.43	3490.43	3490.43	3490.43
Low	3041.34	3041.34	3041.34	2578.40	3041.34	95.71
Sharpe Ratio*	-0.09	0.43	0.60	1.59	0.11	0.18
Max. Drawdown	-6.77%	-12.87%	-12.87%	-12.87%	-12.87%	-66.68%
VaR 95 \ 99				-22.5% \ -39.2%		-40.5% \ -76.1%
CVaR 95 \ 99				-33.1% \ -55.9%		-62.9% \ -104.3%

* 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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