

FACTSHEET - AS OF 06-Apr-2026

GPR 250 BNP Paribas Adapted Daily Net 15% LOC SGP

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000542 / 000054	Base Value / Base Date	100.0 Points / 30.12.1983
Bloomberg / Reuters	/.BNP542	Last Price	1789.03
Index Calculator	Solactive AG	52W High	1924.09
Index Type		52W Low	1382.02
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	-2.99%	-2.23%	-0.27%	26.15%	-1.72%	1689.03%
Performance (p.a.)						7.06%
Volatility (p.a.)	18.73%	13.13%	10.86%	10.81%	12.77%	44.15%
High	1851.58	1924.09	1924.09	1924.09	1924.09	1924.09
Low	1762.14	1762.14	1757.11	1418.23	1762.14	39.58
Sharpe Ratio*	-1.85	-0.94	-0.39	2.12	-0.79	0.08
Max. Drawdown	-4.83%	-8.42%	-8.42%	-8.42%	-8.42%	-78.49%
VaR 95 \ 99				-16.2% \ -33.6%		-32.9% \ -113.5%
CVaR 95 \ 99				-25.9% \ -44.3%		-87.8% \ -225.0%

* 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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