

FACTSHEET - AS OF 06-Apr-2026

GPR 250 BNP Paribas Adapted Daily Net 15% LOC USA

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000546 / 000054	Base Value / Base Date	100.0 Points / 30.12.1983
Bloomberg / Reuters	/.BNP546	Last Price	4162.03
Index Calculator	Solactive AG	52W High	4411.65
Index Type		52W Low	3427.87
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	-3.10%	3.10%	4.41%	15.56%	3.92%	4062.03%
Performance (p.a.)						9.22%
Volatility (p.a.)	16.03%	14.29%	13.01%	13.54%	14.00%	32.25%
High	4307.07	4411.65	4411.65	4411.65	4411.65	4411.65
Low	4037.49	4013.69	3908.40	3601.58	4004.99	94.03
Sharpe Ratio*	-2.21	0.67	0.42	0.90	0.86	0.17
Max. Drawdown	-6.26%	-8.48%	-8.48%	-8.48%	-8.48%	-74.89%
VaR 95 \ 99				-23.0% \ -37.0%		-39.7% \ -99.7%
CVaR 95 \ 99				-31.3% \ -49.5%		-77.7% \ -155.8%

* 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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