

FACTSHEET - AS OF 07-Apr-2026

GPR 250 BNP Paribas Adapted Daily Net 15% LOC BRA

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000005235 / 000523	Base Value / Base Date	100.0 Points / 19.12.2008
Bloomberg / Reuters	/.BNP5235	Last Price	700.26
Index Calculator	Solactive AG	52W High	761.08
Index Type		52W Low	439.60
Index Currency	USD	Calculation	8:00am to 11:00pm (CET), every 15 seconds
Dividends	Reinvested	History	Available daily back to 19.12.2008

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.57%	12.58%	26.16%	53.26%	13.59%	600.26%
Performance (p.a.)						11.91%
Volatility (p.a.)	33.08%	26.55%	26.17%	22.77%	25.71%	30.52%
High	711.14	761.08	761.08	761.08	761.08	761.08
Low	653.11	622.02	546.47	462.36	616.47	95.23
Sharpe Ratio*	0.11	2.19	2.16	2.22	2.25	0.27
Max. Drawdown	-7.14%	-14.19%	-14.19%	-14.19%	-14.19%	-59.26%
VaR 95 \ 99				-31.2% \ -50.4%		-44.8% \ -77.2%
CVaR 95 \ 99				-51.8% \ -100.8%		-68.0% \ -117.0%

* 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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