

FACTSHEET - AS OF 22-Jan-2026

GPR 250 BNP Paribas Adapted Daily Net 15% LOC EUR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000515 / 000051	Base Value / Base Date	100.0 Points / 30.12.1983
Bloomberg / Reuters	/BNP515	Last Price	1019.30
Index Calculator	Solactive AG	52W High	1045.94
Index Type		52W Low	854.27
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	2.97%	-1.78%	1.50%	7.64%	1.18%	919.30%
Performance (p.a.)						5.67%
Volatility (p.a.)	15.32%	12.18%	12.43%	15.51%	17.38%	22.26%
High	1039.89	1039.89	1040.08	1045.94	1039.89	1374.66
Low	989.92	970.35	956.45	854.27	998.96	99.69
Sharpe Ratio*	2.55	-0.88	-0.05	0.27	1.03	0.09
Max. Drawdown	-2.99%	-6.50%	-6.70%	-12.83%	-2.99%	-75.44%
VaR 95 \ 99				-21.2% \ -54.6%		-33.9% \ -65.0%
CVaR 95 \ 99				-40.5% \ -62.9%		-53.1% \ -89.5%

* 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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