

FACTSHEET - AS OF 31-Dec-2025

GPR 250 BNP Paribas Adapted Daily Net 15% LOC BEL

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000519 / 000051	Base Value / Base Date	100.0 Points / 30.01.1987
Bloomberg / Reuters	/BNP519	Last Price	780.02
Index Calculator	Solactive AG	52W High	780.02
Index Type		52W Low	573.87
Index Currency	USD	Calculation	8:00am to 11:00pm (CET), every 15 seconds
Dividends	Reinvested	History	Available daily back to 30.01.1987

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.64%	6.98%	5.54%	32.25%	31.37%	680.02%
Performance (p.a.)						5.42%
Volatility (p.a.)	14.50%	13.64%	13.26%	17.78%	17.69%	22.51%
High	780.02	780.02	780.02	780.02	780.02	1164.21
Low	730.96	713.52	713.52	573.87	573.87	81.48
Sharpe Ratio*	1.25	2.03	0.59	1.63	1.56	0.07
Max. Drawdown	-5.20%	-6.28%	-6.98%	-9.48%	-9.48%	-50.71%
VaR 95 \ 99				-26.2% \ -55.7%		-30.1% \ -60.8%
CVaR 95 \ 99				-40.5% \ -64.3%		-50.0% \ -90.6%

* 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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