

FACTSHEET - AS OF 22-Dec-2025

GPR 250 BNP Paribas Adapted Daily LOC BRA

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000005236 / 000523	Base Value / Base Date	100.0 Points / 19.12.2008
Bloomberg / Reuters	/BNP5236	Last Price	641.69
Index Calculator	Solactive AG	52W High	709.58
Index Type		52W Low	413.97
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	-2.39%	1.48%	16.09%	47.71%	48.33%	541.69%
Performance (p.a.)						11.55%
Volatility (p.a.)	38.87%	26.08%	22.76%	22.32%	22.40%	30.61%
High	709.58	709.58	709.58	709.58	709.58	770.09
Low	641.69	588.02	524.61	413.97	413.97	95.23
Sharpe Ratio*	-0.75	0.09	1.39	2.01	2.06	0.26
Max. Drawdown	-9.57%	-9.57%	-9.57%	-10.14%	-10.14%	-59.14%
VaR 95 \ 99				-29.3% \ -59.8%		-44.9% \ -77.6%
CVaR 95 \ 99				-48.8% \ -100.9%		-68.3% \ -117.9%

* 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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