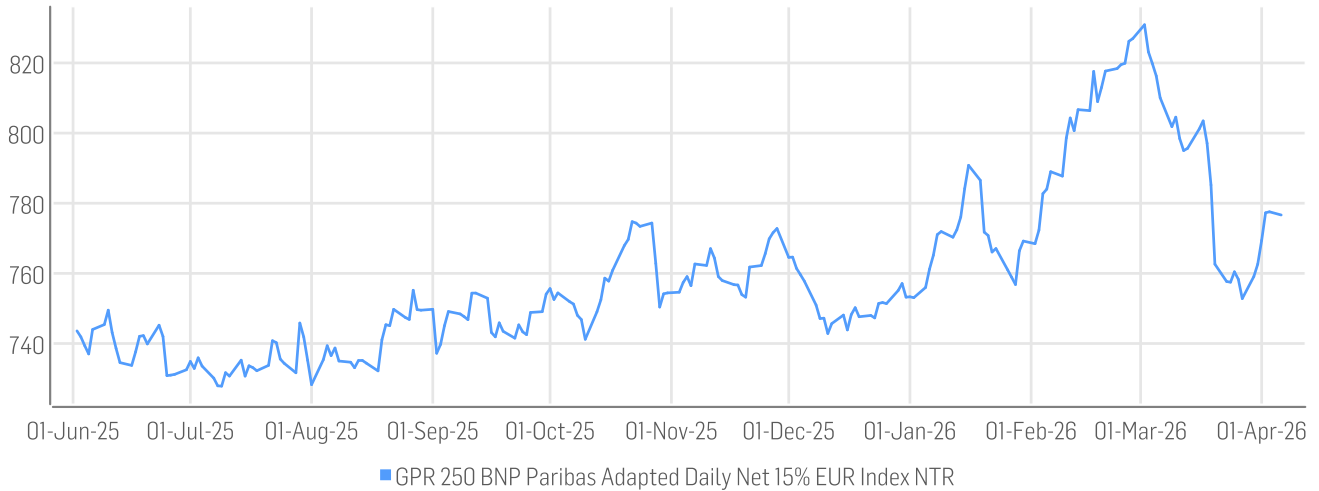


FACTSHEET - AS OF 06-Apr-2026

GPR 250 BNP Paribas Adapted Daily Net 15% EUR Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000474 / 000047	Base Value / Base Date	743.6 Points / 02.06.2025
Bloomberg / Reuters	/.BNP474	Last Price	776.64
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type		Calculation	1:00am to 10:50pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 02.06.2025
Index Members	250		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.13%	2.03%	3.83%		3.11%	4.44%
Performance (p.a.)						5.29%
Volatility (p.a.)	14.63%	12.54%	10.73%		12.23%	10.14%
High	804.55	830.89	830.89		830.89	830.89
Low	752.80	752.80	741.20		752.80	727.84
Sharpe Ratio*	-2.87	0.52	0.56		0.85	0.33
Max. Drawdown	-7.07%	-9.40%	-9.40%		-9.40%	-9.40%
VaR 95 \ 99						-15.0% \ -26.8%
CVaR 95 \ 99						-24.7% \ -38.2%

* 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).

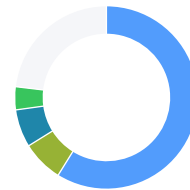
COMPOSITION BY CURRENCIES

- USD 59.1%
- EUR 10.7%
- JPY 7.3%
- GBp 6.9%
- Others 15.9%



COMPOSITION BY COUNTRIES

- US 58.9%
- JP 7.3%
- GB 6.7%
- CH 4.1%
- Others 23.1%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
WELLTOWER INC	WELL UN Equity	US	USD	7.92%
PROLOGIS INC	PLD UN Equity	US	USD	6.92%
DIGITAL REALTY TRUST INC	DLR UN Equity	US	USD	3.51%
SIMON PROPERTY GROUP INC	SPG UN Equity	US	USD	3.47%
REALTY INCOME CORP	O UN Equity	US	USD	3.27%
PUBLIC STORAGE	PSA UN Equity	US	USD	2.50%
VONOVIA SE	VNA GY Equity	DE	EUR	2.42%
VENTAS INC	VTR UN Equity	US	USD	2.21%
SWISS PRIME SITE AG	SPSN SE Equity	CH	CHF	1.84%
UNIBAIL-RODAMCO-WESTFIELD	URW FP Equity	FR	EUR	1.74%

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