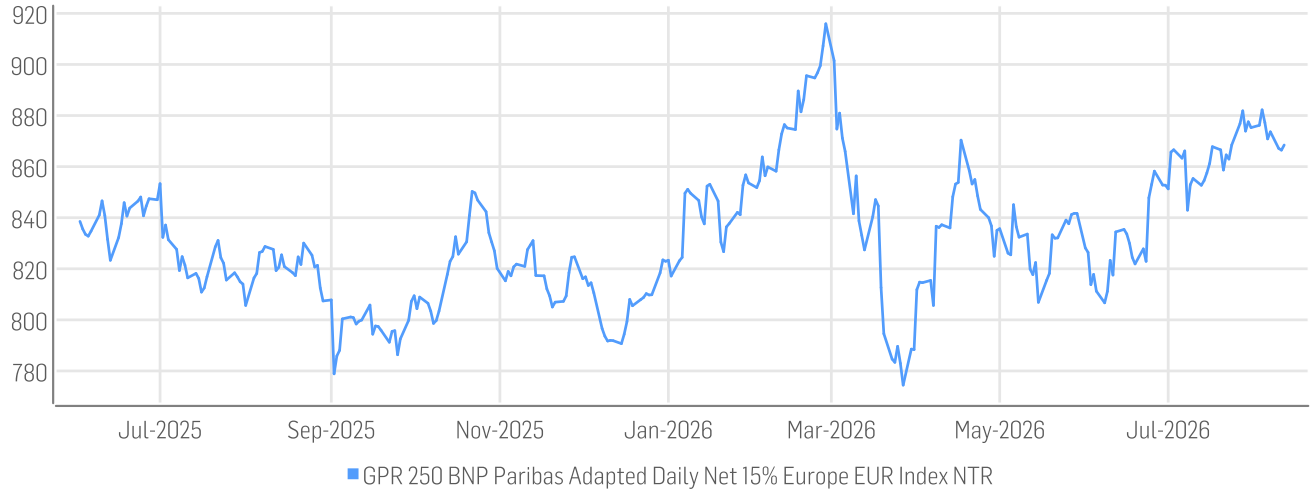
FACTSHEET - AS OF 12-Aug-2026
GPR 250 BNP Paribas Adapted Daily Net 15% Europe EUR Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000478 / 000047	Base Value / Base Date	838.56 Points / 02.06.2025
Bloomberg / Reuters	/.BNP478	Last Price	868.47
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	51		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.85%	5.60%	-0.76%	5.80%	5.53%	3.57%
Performance (p.a.)						2.98%
Volatility (p.a.)	9.01%	14.48%	18.32%	15.73%	17.60%	15.08%
High	882.25	882.25	915.94	915.94	915.94	915.94
Low	852.69	806.66	774.44	774.44	774.44	774.44
Sharpe Ratio*	2.53	1.56	-0.20	0.24	0.40	0.05
Max. Drawdown	-1.79%	-4.16%	-15.45%	-15.45%	-15.45%	-15.45%
VaR 95 \ 99				-25.7% \ -47.9%		-24.5% \ -45.4%
CVaR 95 \ 99				-38.8% \ -59.6%		-37.1% \ -55.7%

* 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

- EUR 40.4%
- GBp 31.6%
- CHF 13.4%
- SEK 12.0%
- Others 2.6%

COMPOSITION BY COUNTRIES

- GB 30.6%
- FR 16.3%
- CH 13.4%
- DE 12.0%
- Others 27.7%

TOP COMPONENTS AS OF 12-Aug-2026

Company	Ticker	Country	Currency	Index Weight (%)
VONOVIA SE	VNA GY Equity	DE	EUR	8.45%
SEGRO PLC	SGRO LN Equity	GB	GBp	7.83%
UNIBAIL-RODAMCO-WESTFIELD	URW FP Equity	FR	EUR	6.82%
SWISS PRIME SITE AG	SPSN SE Equity	CH	CHF	6.14%
KLEPIERRE SA	LI FP Equity	FR	EUR	4.97%
PSP SWISS PROPERTY AG	PSPN SE Equity	CH	CHF	3.92%
MERLIN PROPERTIES SOCIMI SA	MRL SQ Equity	ES	EUR	3.65%
AEDIFICA	AED BB Equity	BE	EUR	3.53%
LAND SECURITIES GROUP PLC	LAND LN Equity	GB	GBp	3.45%
BRITISH LAND CO PLC	BLND LN Equity	GB	GBp	2.91%

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