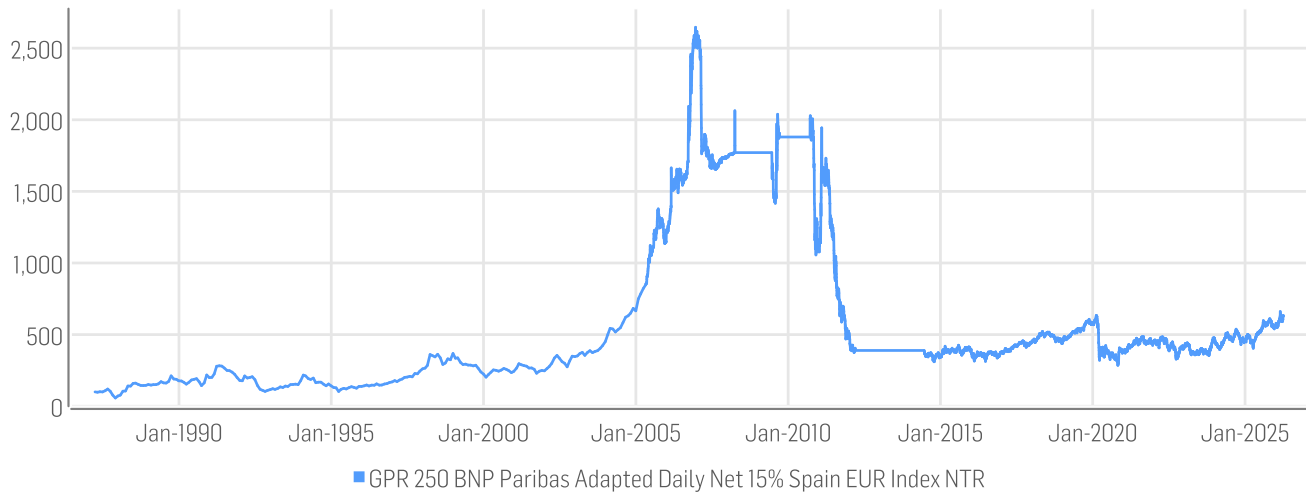


# FACTSHEET - AS OF 07-Apr-2026

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	GPR000000487 / 000048	Base Value / Base Date	100.0 Points / 31.03.1987
Bloomberg / Reuters	/.BNP487	Last Price	626.97
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 31.03.1987
Index Members	2		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.53%	8.22%	6.19%	47.30%	10.90%	526.97%
Performance (p.a.)						4.82%
Volatility (p.a.)	29.93%	26.76%	22.14%	18.99%	25.97%	42.70%
High	632.02	661.22	661.22	661.22	661.22	2646.13
Low	590.05	548.45	539.53	435.92	548.45	57.24
Sharpe Ratio*	0.16	1.34	0.50	2.43	1.76	0.07
Max. Drawdown	-5.90%	-10.76%	-11.70%	-11.70%	-10.76%	-89.20%
VaR 95 \ 99				-29.8% \ -52.7%		-51.5% \ -121.6%
CVaR 95 \ 99				-43.5% \ -76.5%		-99.3% \ -194.6%

\* 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).

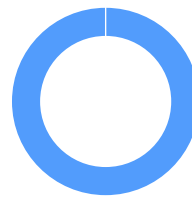
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• ES 100.0%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
MERLIN PROPERTIES SOCIMI SA	MRL SQ Equity	ES	EUR	81.81%
INMOBILIARIA COLONIAL SOCIMI	COL SQ Equity	ES	EUR	18.19%

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