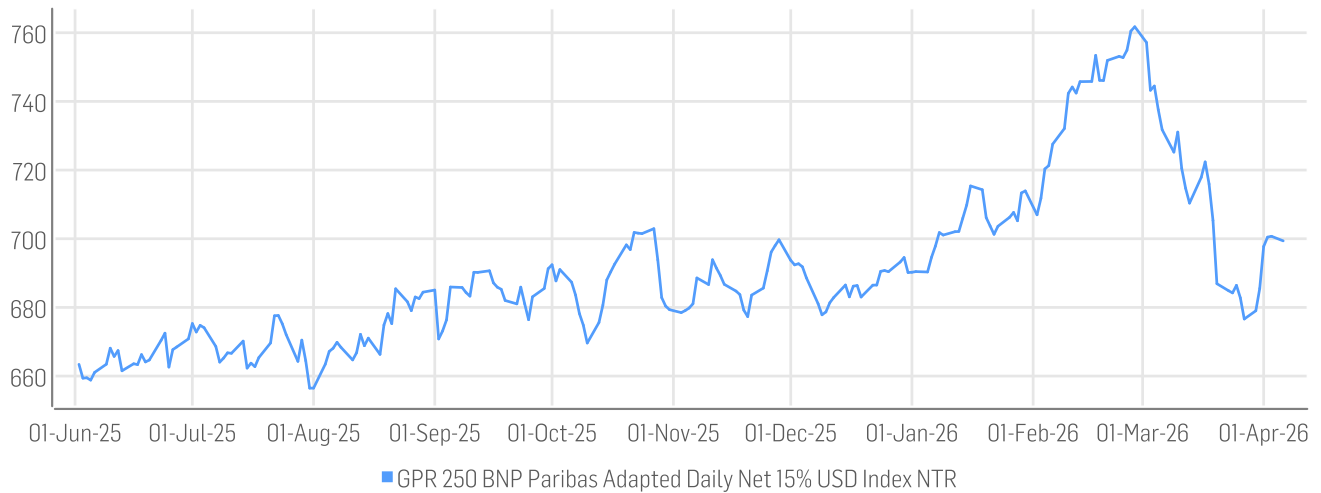


# FACTSHEET - AS OF 06-Apr-2026

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	GPR000000548 / 000054	Base Value / Base Date	663.42 Points / 02.06.2025
Bloomberg / Reuters	/.BNP548	Last Price	699.38
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type		Calculation	1:00am to 10:50pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 02.06.2025
Index Members	250		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.42%	0.69%	3.12%		1.34%	5.42%
Performance (p.a.)						6.46%
Volatility (p.a.)	16.19%	12.86%	11.08%		12.54%	10.76%
High	731.07	761.74	761.74		761.74	761.74
Low	676.62	676.62	669.63		676.62	656.49
Sharpe Ratio*	-2.84	-0.06	0.25		0.12	0.26
Max. Drawdown	-7.53%	-11.17%	-11.17%		-11.17%	-11.17%
VaR 95 \ 99						-18.2% \ -29.4%
CVaR 95 \ 99						-25.2% \ -37.7%

\* 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).

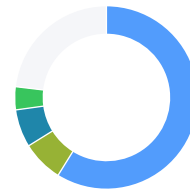
## COMPOSITION BY CURRENCIES

- 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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