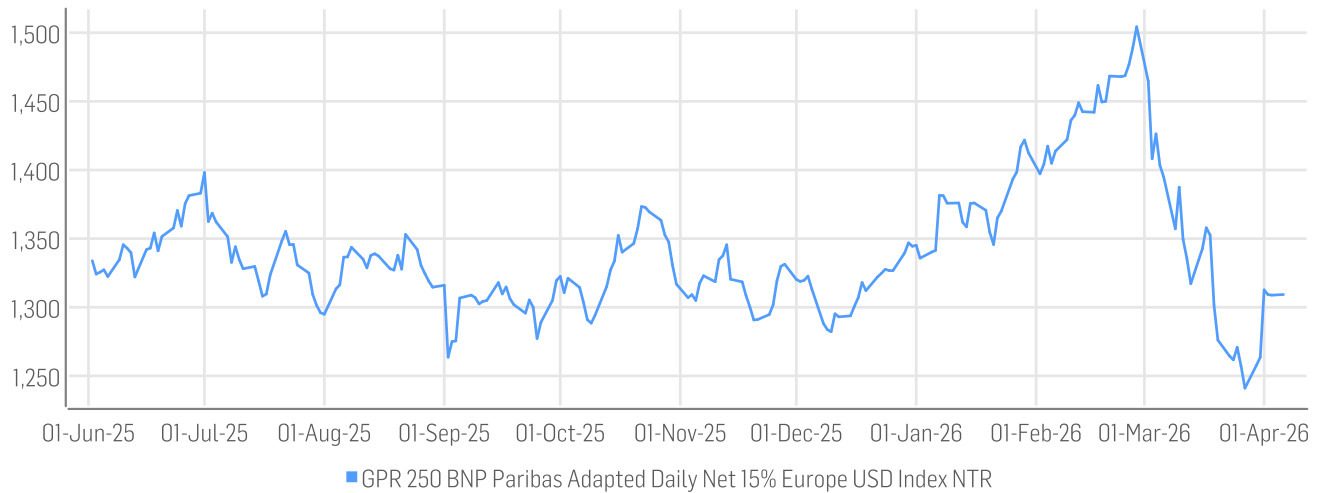


# FACTSHEET - AS OF 06-Apr-2026

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	GPR000000552 / 000055	Base Value / Base Date	1333.92 Points / 02.06.2025
Bloomberg / Reuters	/.BNP552	Last Price	1309.27
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	52		

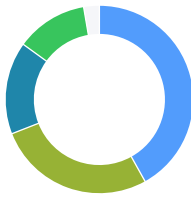
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.13%	-2.39%	1.42%		-2.62%	-1.85%
Performance (p.a.)						-2.19%
Volatility (p.a.)	28.80%	22.40%	17.91%		21.78%	16.82%
High	1387.48	1504.36	1504.36		1504.36	1504.36
Low	1241.08	1241.08	1241.08		1241.08	1241.08
Sharpe Ratio*	-1.99	-0.58	-0.04		-0.61	-0.35
Max. Drawdown	-11.02%	-17.50%	-17.50%		-17.50%	-17.50%
VaR 95 \ 99						-25.6% \ -61.1%
CVaR 95 \ 99						-43.5% \ -63.5%

\* 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 41.9%
- GBp 27.2%
- CHF 15.9%
- SEK 12.3%
- Others 2.7%



## COMPOSITION BY COUNTRIES

- GB 26.2%
- CH 15.9%
- FR 15.7%
- DE 13.5%
- Others 28.7%



## TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
VONOVIA SE	VNA GY Equity	DE	EUR	9.47%
SWISS PRIME SITE AG	SPSN SE Equity	CH	CHF	7.23%
UNIBAIL-RODAMCO-WESTFIELD	URW FP Equity	FR	EUR	6.80%
SEGRO PLC	SGRO LN Equity	GB	GBp	5.73%
PSP SWISS PROPERTY AG	PSPN SE Equity	CH	CHF	4.68%
KLEPIERRE SA	LI FP Equity	FR	EUR	4.38%
AEDIFICA	AED BB Equity	BE	EUR	3.50%
MERLIN PROPERTIES SOCIMI SA	MRL SQ Equity	ES	EUR	3.33%
LAND SECURITIES GROUP PLC	LAND LN Equity	GB	GBp	2.84%
LONDONMETRIC PROPERTY PLC	LMP LN Equity	GB	GBp	2.68%

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