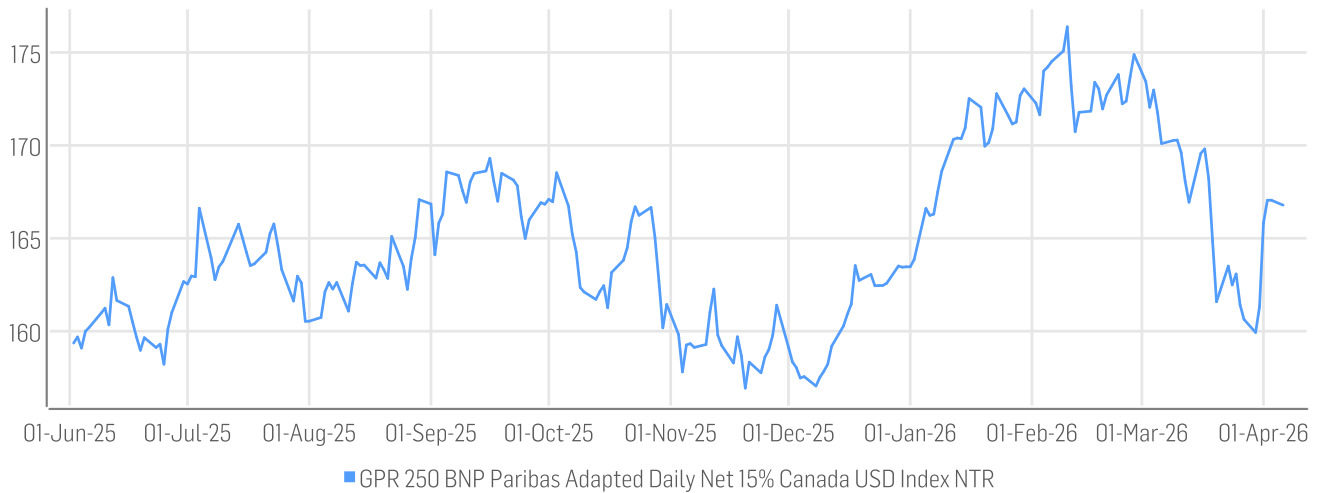


FACTSHEET - AS OF 06-Apr-2026

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000557 / 000055	Base Value / Base Date	159.36 Points / 02.06.2025
Bloomberg / Reuters	/.BNP557	Last Price	166.78
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type		Calculation	1:00am to 9:50pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 02.06.2025
Index Members	14		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.95%	0.33%	1.54%		2.03%	4.66%
Performance (p.a.)						5.55%
Volatility (p.a.)	17.76%	13.75%	12.65%		13.72%	12.18%
High	170.28	176.39	176.39		176.39	176.39
Low	159.93	159.93	156.93		159.93	156.93
Sharpe Ratio*	-1.40	-0.17	-0.04		0.31	0.16
Max. Drawdown	-6.08%	-9.33%	-9.33%		-9.33%	-9.33%
VaR 95 \ 99						-20.2% \ -29.0%
CVaR 95 \ 99						-25.7% \ -32.0%

* 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

• CAD 100.0%



COMPOSITION BY COUNTRIES

• CA 100.0%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
CHARTWELL RETIREMENT RESIDENCES	CSH-U CT Equity	CA	CAD	13.10%
RIOCAN REAL ESTATE INVESTMENT TRUST	REI-U CT Equity	CA	CAD	11.33%
CANADIAN APT PROPERTIES REIT UNIT	CAR-U CT Equity	CA	CAD	11.02%
GRANITE REAL ESTATE INVESTMENT TRUST	GRT-U CT Equity	CA	CAD	10.10%
FIRST CAPITAL REAL ESTATE INVESTMENT TRUST	FCR-U CT Equity	CA	CAD	8.68%
CHOICE PROPERTIES REI	CHP-U CT Equity	CA	CAD	8.55%
DREAM INDUSTRIAL REAL ESTATE	DIR-U CT Equity	CA	CAD	7.28%
SMARTCENTRES REAL ESTATE INVESTMENT TRUST	SRU-U CT Equity	CA	CAD	6.97%
BOARDWALK REIT TRUST UNIT	BEI-U CT Equity	CA	CAD	5.14%
H&R REAL ESTATE INVESTMENT TRUST	HR-U CT Equity	CA	CAD	5.04%

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