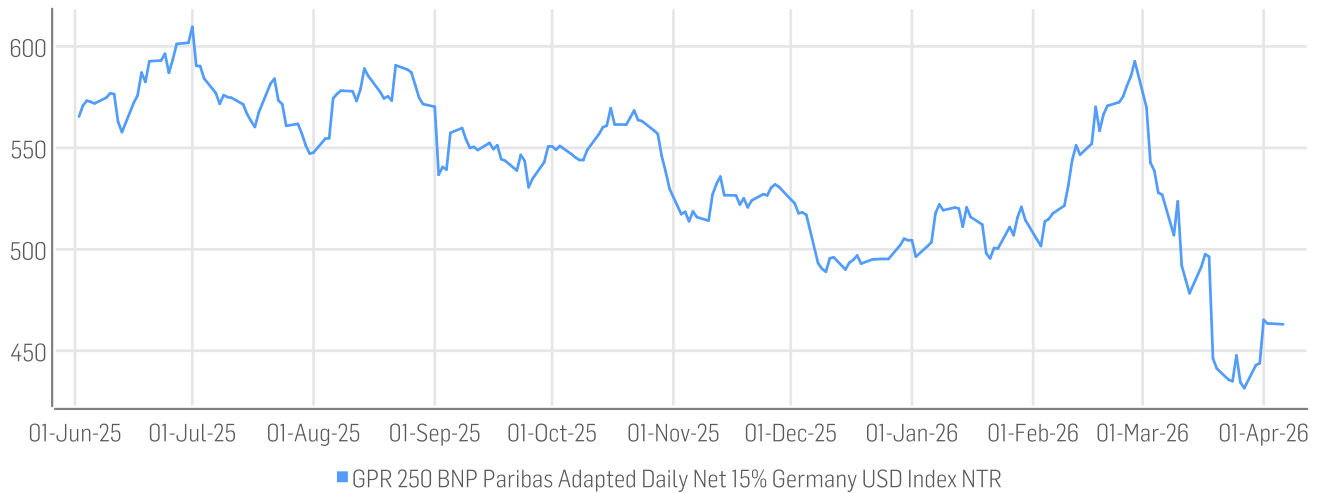


# FACTSHEET - AS OF 06-Apr-2026

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

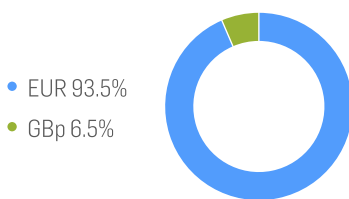
ISIN / WKN	GPR000000559 / 000055	Base Value / Base Date	565.41 Points / 02.06.2025
Bloomberg / Reuters	/BNP559	Last Price	463.05
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type		Calculation	1:00am to 10:50pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 02.06.2025
Index Members	5		

## STATISTICS

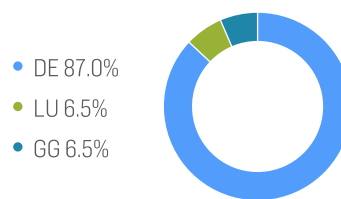
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-12.12%	-8.03%	-14.89%		-8.21%	-18.10%
Performance (p.a.)						-21.09%
Volatility (p.a.)	54.14%	37.85%	29.38%		36.90%	26.32%
High	523.67	592.67	592.67		592.67	609.67
Low	431.58	431.58	431.58		431.58	431.58
Sharpe Ratio*	-1.53	-0.86	-1.07		-0.85	-0.94
Max. Drawdown	-18.09%	-27.18%	-27.18%		-27.18%	-29.21%
VaR 95 \ 99						-38.1% \ -96.2%
CVaR 95 \ 99						-74.7% \ -134.2%

\* 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



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
VONOVIA SE	VNA GY Equity	DE	EUR	61.13%
LEG IMMOBILIEN SE	LEG GY Equity	DE	EUR	16.51%
TAG IMMOBILIEN AG	TEG GY Equity	DE	EUR	9.34%
AROUNDTOWN SA	AT1 GY Equity	LU	EUR	6.54%
SIRIUS REAL ESTATE LTD	SRE LN Equity	GG	GBp	6.47%

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