

# FACTSHEET - AS OF 06-Apr-2026

## GPR 250 BNP Paribas Adapted Daily Americas USD Index GTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                       |                        |   |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN          | GPR000000661 / 000066 | Base Value / Base Date | 100.0 Points / 30.12.1983                 |
| Bloomberg / Reuters | /.BNP661              | Last Price             | 3854.52                                   |
| 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 30.12.1983        |
| Index Members       | 104                   |                        |   |

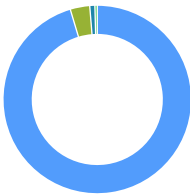
## STATISTICS

| USD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception  |
|--------------------|---------|---------|---------|-----------------|---------|------------------|
| Performance        | -2.89%  | 3.34%   | 4.90%   | 16.99%          | 4.21%   | 3754.52%         |
| Performance (p.a.) |         |         |         |                 |         | 9.02%            |
| Volatility (p.a.)  | 15.96%  | 14.06%  | 12.82%  | 13.26%          | 13.76%  | 31.16%           |
| High               | 3980.62 | 4078.19 | 4078.19 | 4078.19         | 4078.19 | 4078.19          |
| Low                | 3735.33 | 3709.32 | 3602.65 | 3294.75         | 3698.65 | 93.35            |
| Sharpe Ratio*      | -2.11   | 0.76    | 0.51    | 1.03            | 0.97    | 0.17             |
| Max. Drawdown      | -6.16%  | -8.41%  | -8.41%  | -8.41%          | -8.41%  | -73.44%          |
| VaR 95 \ 99        |         |         |         | -21.9% \ -36.1% |         | -38.3% \ -98.0%  |
| CVaR 95 \ 99       |         |         |         | -31.0% \ -48.3% |         | -75.4% \ -152.7% |

\* 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).

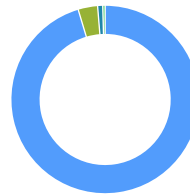
## COMPOSITION BY CURRENCIES

- USD 95.4%
- CAD 3.4%
- MXN 0.9%
- BRL 0.4%



## COMPOSITION BY COUNTRIES

- US 95.4%
- CA 3.4%
- MX 0.9%
- BR 0.4%



## TOP COMPONENTS AS OF 06-Apr-2026

| Company                   | Ticker         | Country | Currency | Index Weight (%) |
|---------------------------|----------------|---------|----------|------------------|
| WELLTOWER INC             | WELL UN Equity | US      | USD      | 12.87%           |
| PROLOGIS INC              | PLD UN Equity  | US      | USD      | 11.25%           |
| DIGITAL REALTY TRUST INC  | DLR UN Equity  | US      | USD      | 5.70%            |
| SIMON PROPERTY GROUP INC  | SPG UN Equity  | US      | USD      | 5.64%            |
| REALTY INCOME CORP        | O UN Equity    | US      | USD      | 5.29%            |
| PUBLIC STORAGE            | PSA UN Equity  | US      | USD      | 4.07%            |
| VENTAS INC                | VTR UN Equity  | US      | USD      | 3.56%            |
| VICI PROPERTIES INC       | VICI UN Equity | US      | USD      | 2.71%            |
| EXTRA SPACE STORAGE INC   | EXR UN Equity  | US      | USD      | 2.58%            |
| AVALONBAY COMMUNITIES INC | AVB UN Equity  | US      | USD      | 2.13%            |

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