

# FACTSHEET - AS OF 06-Apr-2026

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	GPR000000663 / 000066	Base Value / Base Date	100.0 Points / 30.12.1983
Bloomberg / Reuters	/.BNP663	Last Price	1684.93
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	52		

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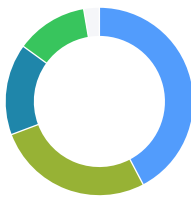
**STATISTICS**

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.03%	-2.28%	1.61%	13.39%	-2.49%	1584.93%
Performance (p.a.)						6.91%
Volatility (p.a.)	28.80%	22.39%	17.90%	17.19%	21.77%	26.92%
High	1783.78	1933.45	1933.45	1933.45	1933.45	2296.63
Low	1597.03	1597.03	1597.03	1485.93	1597.03	87.94
Sharpe Ratio*	-1.97	-0.56	-0.02	0.58	-0.59	0.12
Max. Drawdown	-10.93%	-17.40%	-17.40%	-17.40%	-17.40%	-78.97%
VaR 95 \ 99				-28.5% \ -61.1%		-39.7% \ -77.5%
CVaR 95 \ 99				-42.9% \ -63.5%		-63.5% \ -103.8%

\* 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 42.3%
- GBp 27.0%
- CHF 15.7%
- SEK 12.3%
- Others 2.7%



**COMPOSITION BY COUNTRIES**

- GB 26.0%
- FR 15.7%
- CH 15.7%
- DE 13.5%
- Others 29.1%



**TOP COMPONENTS AS OF 06-Apr-2026**

Company	Ticker	Country	Currency	Index Weight (%)
VONOVIA SE	VNA GY Equity	DE	EUR	9.48%
SWISS PRIME SITE AG	SPSN SE Equity	CH	CHF	7.06%
UNIBAIL-RODAMCO-WESTFIELD	URW FP Equity	FR	EUR	6.81%
SEGRO PLC	SGRO LN Equity	GB	GBp	5.59%
PSP SWISS PROPERTY AG	PSPN SE Equity	CH	CHF	4.69%
KLEPIERRE SA	LI FP Equity	FR	EUR	4.38%
MERLIN PROPERTIES SOCIMI SA	MRL SQ Equity	ES	EUR	3.67%
AEDIFICA	AED BB Equity	BE	EUR	3.50%
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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