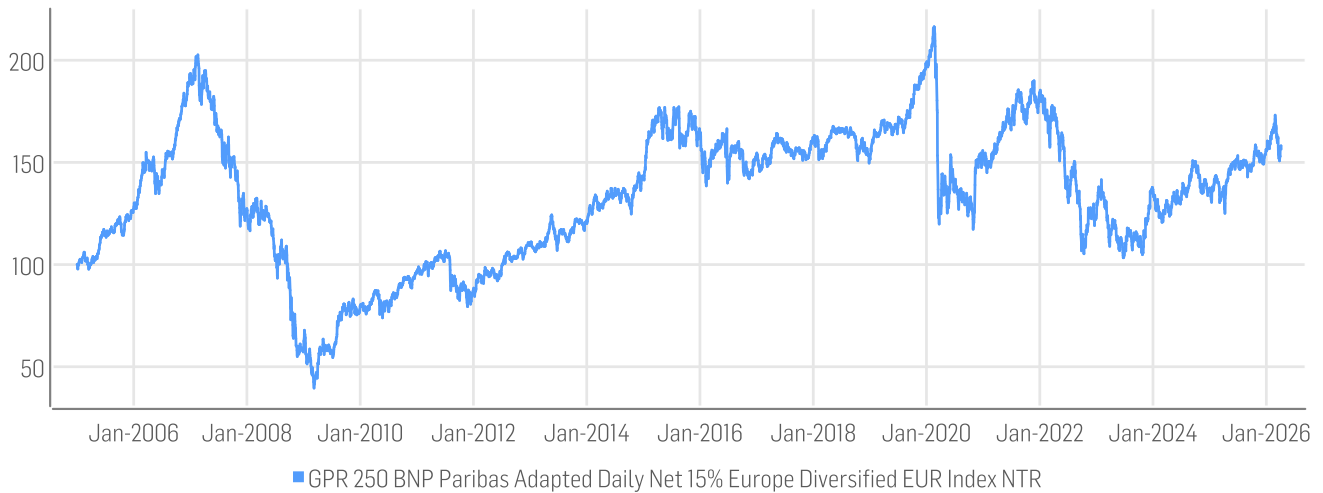


# FACTSHEET - AS OF 07-Apr-2026

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	GPR000002945 / 000294	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/BNP2945	Last Price	156.43
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type		Calculation	1:00am to 9:50pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.12.2004
Index Members	17		

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**STATISTICS**

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.96%	-2.54%	5.28%	18.06%	0.05%	56.43%
Performance (p.a.)						2.13%
Volatility (p.a.)	21.58%	18.07%	14.61%	13.55%	17.48%	21.72%
High	163.79	173.15	173.15	173.15	173.15	216.38
Low	150.73	150.73	148.59	134.61	150.73	39.53
Sharpe Ratio*	-2.53	-0.65	0.62	1.21	-0.10	0.01
Max. Drawdown	-9.39%	-12.95%	-12.95%	-12.95%	-12.95%	-80.49%
VaR 95 \ 99				-21.0% \ -40.3%		-34.1% \ -65.2%
CVaR 95 \ 99				-34.2% \ -45.6%		-53.4% \ -92.2%

\* 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**

- CHF 36.8%
- GBp 25.0%
- EUR 21.3%
- SEK 14.1%
- Others 2.8%



**COMPOSITION BY COUNTRIES**

- CH 36.8%
- GB 21.6%
- SE 14.1%
- ES 12.3%
- Others 15.2%



**TOP COMPONENTS AS OF 07-Apr-2026**

Company	Ticker	Country	Currency	Index Weight (%)
SWISS PRIME SITE AG	SPSN SE Equity	CH	CHF	23.59%
MERLIN PROPERTIES SOCIMI SA	MRL SQ Equity	ES	EUR	12.28%
LAND SECURITIES GROUP PLC	LAND LN Equity	GB	GBp	9.50%
BRITISH LAND CO PLC	BLND LN Equity	GB	GBp	8.07%
ALLREAL HOLDING AG	ALLN SE Equity	CH	CHF	7.24%
FASTIGHETS BALDER AB CLASS B	BALDB SS Equity	SE	SEK	6.87%
MOBIMO HOLDING AG	MOBN SE Equity	CH	CHF	5.96%
COVIVIO SA	COV FP Equity	FR	EUR	5.68%
SHAFTESBURY CAPITAL PLC	SHC LN Equity	GB	GBp	4.04%
SIRIUS REAL ESTATE LTD	SRE LN Equity	GG	GBp	3.38%

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