

# FACTSHEET - AS OF 07-Apr-2026

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	GPR000002960 / 000296	Base Value / Base Date	222.54 Points / 02.06.2025
Bloomberg / Reuters	/BNP2960	Last Price	258.31
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	26		

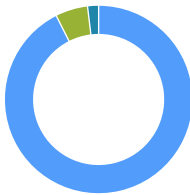
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.13%	8.07%	9.88%		8.65%	16.07%
Performance (p.a.)						19.27%
Volatility (p.a.)	14.38%	14.01%	12.74%		13.63%	12.76%
High	263.29	271.58	271.58		271.58	271.58
Low	248.16	239.02	231.50		237.75	219.99
Sharpe Ratio*	-1.86	2.38	1.37		2.42	1.22
Max. Drawdown	-5.98%	-8.63%	-8.63%		-8.63%	-8.63%
VaR 95 \ 99						-18.3% \ -30.8%
CVaR 95 \ 99						-27.6% \ -41.9%

\* 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).

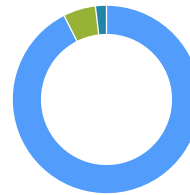
## COMPOSITION BY CURRENCIES

- USD 92.5%
- CAD 5.6%
- BRL 1.9%



## COMPOSITION BY COUNTRIES

- US 92.5%
- CA 5.6%
- BR 1.9%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SIMON PROPERTY GROUP INC	SPG UN Equity	US	USD	26.18%
REALTY INCOME CORP	O UN Equity	US	USD	24.76%
KIMCO REALTY CORP	KIM UN Equity	US	USD	6.35%
REGENCY CENTERS CORP	REG UW Equity	US	USD	5.35%
AGREE REALTY CORP	ADC UN Equity	US	USD	3.85%
BRIXMOR PROPERTY GROUP INC	BRX UN Equity	US	USD	3.81%
FEDERAL REALTY INVS TRUST	FRT UN Equity	US	USD	3.58%
NNN REIT INC	NNN UN Equity	US	USD	3.48%
KITE REALTY GROUP TRUST	KRG UN Equity	US	USD	2.17%
MACERICH CO/THE	MAC UN Equity	US	USD	2.15%

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