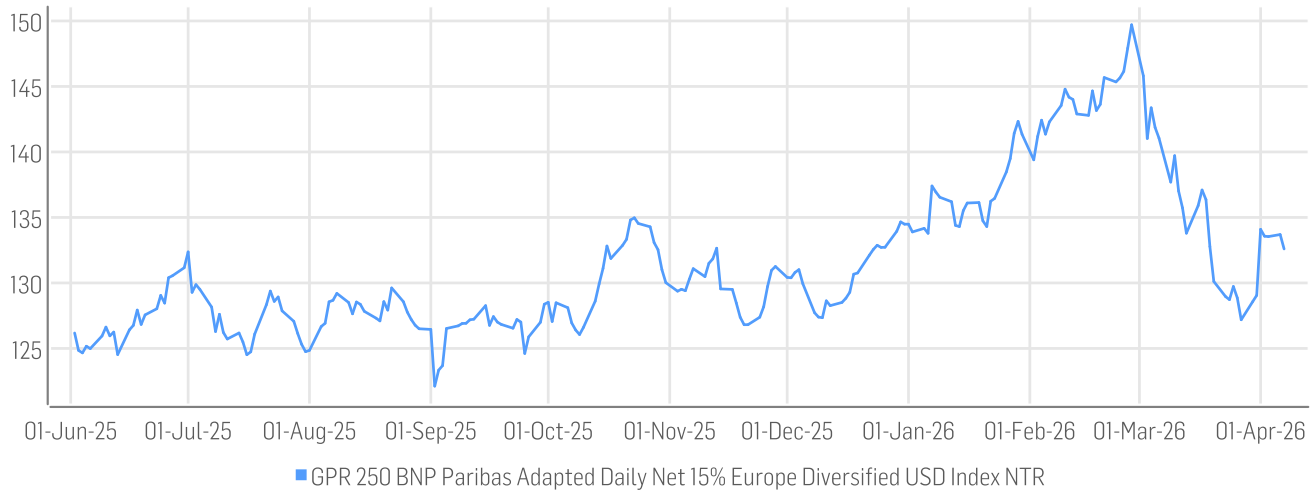


# FACTSHEET - AS OF 07-Apr-2026

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	GPR000002966 / 000296	Base Value / Base Date	126.18 Points / 02.06.2025
Bloomberg / Reuters	/.BNP2966	Last Price	132.59
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	17		

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## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.00%	-3.50%	5.18%		-1.41%	5.08%
Performance (p.a.)						6.04%
Volatility (p.a.)	24.02%	20.48%	16.61%		19.76%	15.70%
High	139.72	149.71	149.71		149.71	149.71
Low	127.19	127.19	126.06		127.19	122.12
Sharpe Ratio*	-2.35	-0.84	0.43		-0.45	0.15
Max. Drawdown	-9.83%	-15.04%	-15.04%		-15.04%	-15.04%
VaR 95 \ 99						-23.3% \ -42.3%
CVaR 95 \ 99						-38.8% \ -54.1%

\* 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 37.7%
- GBp 25.1%
- EUR 20.3%
- SEK 14.2%
- Others 2.8%



## COMPOSITION BY COUNTRIES

- CH 37.7%
- GB 21.7%
- SE 14.2%
- ES 11.2%
- Others 15.3%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SWISS PRIME SITE AG	SPSN SE Equity	CH	CHF	24.26%
MERLIN PROPERTIES SOCIMI SA	MRL SQ Equity	ES	EUR	11.20%
LAND SECURITIES GROUP PLC	LAND LN Equity	GB	GBp	9.54%
BRITISH LAND CO PLC	BLND LN Equity	GB	GBp	8.10%
ALLREAL HOLDING AG	ALLN SE Equity	CH	CHF	7.26%
FASTIGHETS BALDER AB CLASS B	BALDB SS Equity	SE	SEK	6.89%
MOBIMO HOLDING AG	MOBN SE Equity	CH	CHF	6.14%
COVIVIO SA	COV FP Equity	FR	EUR	5.70%
SHAFTESBURY CAPITAL PLC	SHC LN Equity	GB	GBp	4.06%
SIRIUS REAL ESTATE LTD	SRE LN Equity	GG	GBp	3.39%

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