FACTSHEET - AS OF 12-Aug-2026
GPR 250 BNP Paribas Adapted Daily Net 15% Europe Retail USD Index NTR

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	GPR000002970 / 000297
Bloomberg / Reuters	/.BNP2970
Index Calculator	Solactive AG
Index Type	
Index Currency	USD
Index Members	8

Base Value / Base Date	90.71 Points / 02.06.2025
Last Price	115.01
Dividends	Reinvested
Calculation	1:00am to 10:50pm (CET), every 15 seconds
History	Available daily back to 02.06.2025

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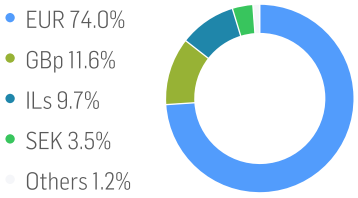
STATISTICS

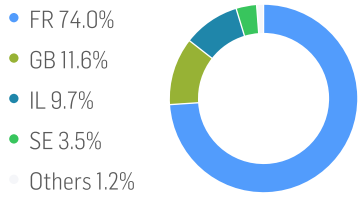
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.70%	6.48%	8.38%	17.07%	14.42%	26.79%
Performance (p.a.)						22.00%
Volatility (p.a.)	7.06%	12.69%	19.11%	16.26%	18.08%	15.83%
High	116.13	116.13	116.13	116.13	116.13	116.13
Low	110.91	105.82	96.16	93.31	96.16	88.81
Sharpe Ratio*	7.36	2.00	0.74	0.84	1.16	1.16
Max. Drawdown	-1.06%	-3.23%	-13.43%	-13.43%	-13.43%	-13.43%
VaR 95 \ 99				-24.6% \ -48.2%		-22.7% \ -39.1%
CVaR 95 \ 99				-37.9% \ -59.0%		-35.3% \ -55.4%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 12-Aug-2026

Company	Ticker	Country	Currency	Index Weight (%)
UNIBAIL-RODAMCO-WESTFIELD	URW FP Equity	FR	EUR	40.67%
KLEPIERRE SA	LI FP Equity	FR	EUR	29.67%
MELISRON LTD ORD	MLSR IT Equity	IL	ILs	9.74%
HAMMERSON PLC	HMSO LN Equity	GB	GBp	7.39%
SUPERMARKET INCOME REIT PLC	SUPR LN Equity	GB	GBp	4.20%
MERCIALYS SA	MERY FP Equity	FR	EUR	3.62%
CIBUS NORDIC REAL ESTATE AB	CIBUS SS Equity	SE	SEK	3.53%
TORUNLAR GAYRIMENKUL YATIRIM	TRGYO TI Equity	TR	TRY	1.18%

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