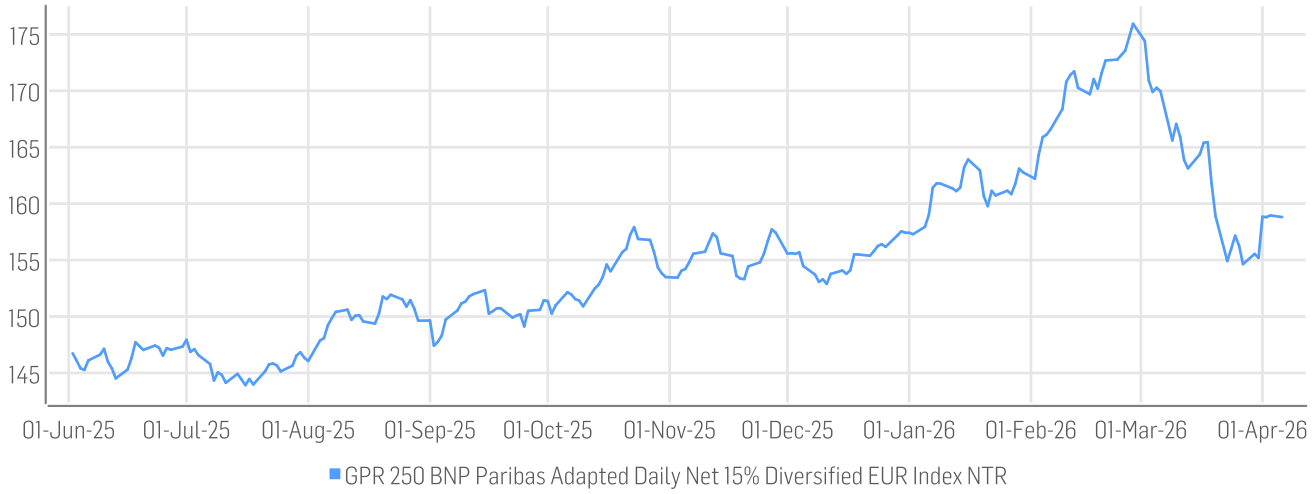
FACTSHEET - AS OF 06-Apr-2026
GPR 250 BNP Paribas Adapted Daily Net 15% Diversified EUR Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000004455 / 000445
Bloomberg / Reuters	/.BNP4455
Index Calculator	Solactive AG
Index Type	
Index Currency	EUR
Index Members	56

Base Value / Base Date	146.74 Points / 02.06.2025
Last Price	158.81
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

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.56%	-0.12%	4.80%		0.89%	8.23%
Performance (p.a.)						9.83%
Volatility (p.a.)	19.92%	15.08%	12.04%		14.66%	10.62%
High	167.07	175.94	175.94		175.94	175.94
Low	154.64	154.64	150.91		154.64	143.92
Sharpe Ratio*	-2.92	-0.16	0.67		0.10	0.74
Max. Drawdown	-9.01%	-12.11%	-12.11%		-12.11%	-12.11%
VaR 95 \ 99						-16.8% \ -35.6%
CVaR 95 \ 99						-27.5% \ -40.8%

* 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

- JPY 27.9%
- CHF 19.4%
- GBp 12.9%
- EUR 10.4%
- Others 29.4%

COMPOSITION BY COUNTRIES

- JP 27.9%
- CH 19.4%
- GB 11.2%
- SE 7.4%
- Others 34.2%

TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SWISS PRIME SITE AG	SPSN SE Equity	CH	CHF	12.50%
MITSUBISHI ESTATE CO LTD ORD	8802 JT Equity	JP	JPY	7.76%
MITSUI FUDOSAN CO LTD ORD	8801 JT Equity	JP	JPY	6.84%
MERLIN PROPERTIES SOCIMI SA	MRL SQ Equity	ES	EUR	5.76%
LAND SECURITIES GROUP PLC	LAND LN Equity	GB	GBp	4.91%
DAIWA HOUSE INDUSTRY CO LTD ORD	1925 JT Equity	JP	JPY	4.37%
BRITISH LAND CO PLC	BLND LN Equity	GB	GBp	4.17%
ALLREAL HOLDING AG	ALLN SE Equity	CH	CHF	3.75%
FASTIGHETS BALDER AB CLASS B	BALDB SS Equity	SE	SEK	3.54%
MOBIMO HOLDING AG	MOBN SE Equity	CH	CHF	3.17%

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