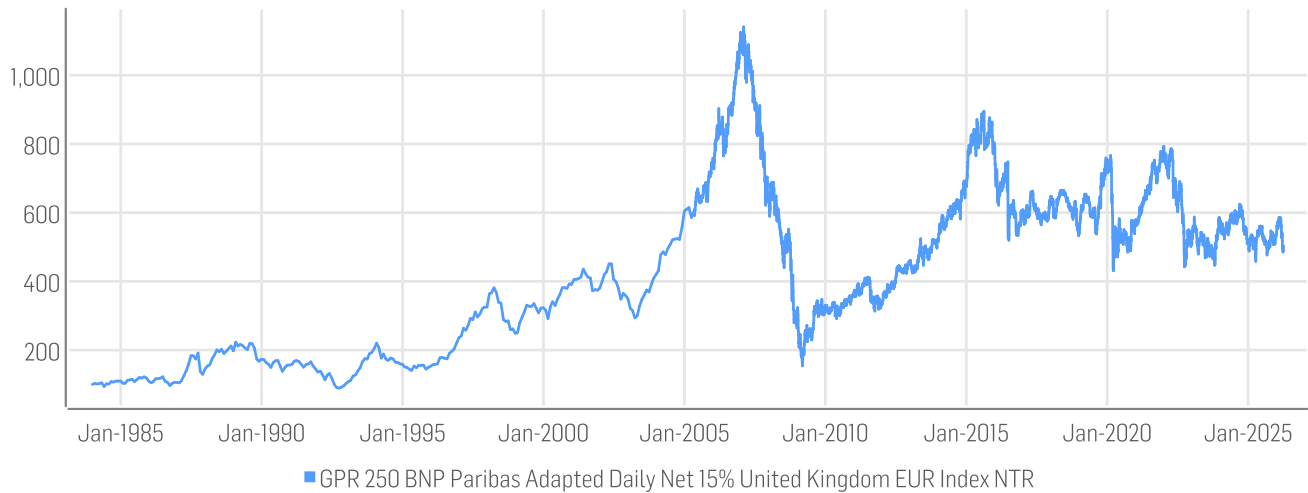


# FACTSHEET - AS OF 03-Apr-2026

## GPR 250 BNP Paribas Adapted Daily Net 15% United Kingdom EUR Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                       |                        |   |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN          | GPR000000490 / 000049 | Base Value / Base Date | 100.0 Points / 30.12.1983                 |
| Bloomberg / Reuters | /.BNP490              | Last Price             | 503.13                                    |
| Index Calculator    | Solactive AG          | Dividends              | Reinvested                                |
| Index Type          |                       | Calculation            | 1:00am to 10:50pm (CET), every 15 seconds |
| Index Currency      | EUR                   | History                | Available daily back to 30.12.1983        |
| Index Members       | 15                    |                        |   |

## STATISTICS

| EUR                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception  |
|--------------------|---------|---------|---------|-----------------|---------|------------------|
| Performance        | -10.85% | -6.07%  | -2.90%  | 4.80%           | -6.66%  | 403.13%          |
| Performance (p.a.) |         |         |         |                 |         | 3.90%            |
| Volatility (p.a.)  | 27.57%  | 22.88%  | 20.10%  | 19.94%          | 22.39%  | 33.04%           |
| High               | 564.37  | 586.16  | 586.16  | 586.16          | 586.16  | 1141.14          |
| Low                | 485.25  | 485.25  | 485.25  | 458.20          | 485.25  | 89.21            |
| Sharpe Ratio*      | -2.80   | -1.06   | -0.38   | 0.15            | -1.15   | 0.06             |
| Max. Drawdown      | -14.02% | -17.22% | -17.22% | -17.22%         | -17.22% | -86.51%          |
| VaR 95 \ 99        |         |         |         | -32.4% \ -73.6% |         | -44.3% \ -96.4%  |
| CVaR 95 \ 99       |         |         |         | -53.0% \ -77.0% |         | -80.0% \ -152.3% |

\* 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

• GBp 100.0%



## COMPOSITION BY COUNTRIES

• GB 100.0%



## TOP COMPONENTS AS OF 03-Apr-2026

| Company                       | Ticker         | Country | Currency | Index Weight (%) |
|-------------------------------|----------------|---------|----------|------------------|
| SEGRO PLC                     | SGRO LN Equity | GB      | GBp      | 21.50%           |
| LAND SECURITIES GROUP PLC     | LAND LN Equity | GB      | GBp      | 10.94%           |
| LONDONMETRIC PROPERTY PLC     | LMP LN Equity  | GB      | GBp      | 10.33%           |
| BRITISH LAND CO PLC           | BLND LN Equity | GB      | GBp      | 9.30%            |
| TRITAX BIG BOX REIT PLC       | BBOX LN Equity | GB      | GBp      | 8.38%            |
| PRIMARY HEALTH PROPERTIES PLC | PHP LN Equity  | GB      | GBp      | 6.03%            |
| UNITE GROUP PLC               | UTG LN Equity  | GB      | GBp      | 4.94%            |
| SHAFTESBURY CAPITAL PLC       | SHC LN Equity  | GB      | GBp      | 4.64%            |
| BIG YELLOW GROUP PLC          | BYG LN Equity  | GB      | GBp      | 4.17%            |
| DERWENT LONDON PLC            | DLN LN Equity  | GB      | GBp      | 4.06%            |

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