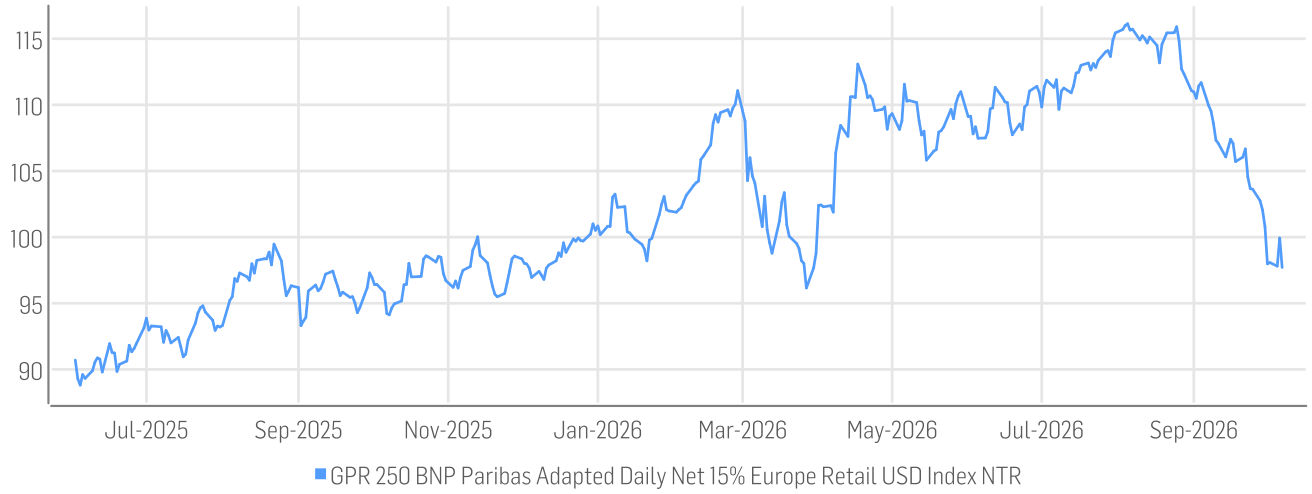
FACTSHEET - AS OF 07-Oct-2026
GPR 250 BNP Paribas Adapted Daily Net 15% Europe Retail USD Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000002970 / 000297	Base Value / Base Date	90.71 Points / 02.06.2025
Bloomberg / Reuters	/.BNP2970	Last Price	97.70
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type		Calculation	1:00am to 10:50pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 02.06.2025
Index Members	9		

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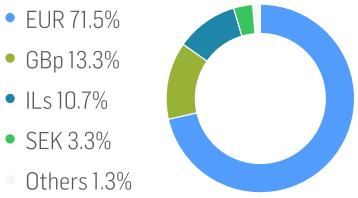
STATISTICS

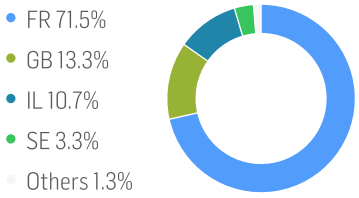
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-11.15%	-12.02%	-9.91%	2.90%	-2.80%	7.71%
Performance (p.a.)						5.67%
Volatility (p.a.)	17.31%	13.87%	15.23%	16.57%	17.86%	15.97%
High	109.96	116.13	116.13	116.13	116.13	116.13
Low	97.70	97.70	97.70	95.17	96.16	88.81
Sharpe Ratio*	-4.63	-3.20	-1.51	-0.06	-0.42	0.11
Max. Drawdown	-11.15%	-15.87%	-15.87%	-15.87%	-15.87%	-15.87%
VaR 95 \ 99				-29.4% \ -44.9%		-24.6% \ -44.9%
CVaR 95 \ 99				-38.8% \ -59.0%		-36.6% \ -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 07-Oct-2026

Company	Ticker	Country	Currency	Index Weight (%)
UNIBAIL-RODAMCO-WESTFIELD	URW FP Equity	FR	EUR	39.22%
KLEPIERRE SA	LI FP Equity	FR	EUR	28.94%
MELISRON LTD ORD	MLSR IT Equity	IL	ILs	9.69%
HAMMERSON PLC	HMSO LN Equity	GB	GBp	8.45%
SUPERMARKET INCOME REIT PLC	SUPR LN Equity	GB	GBp	4.82%
MERCIALYS SA	MERY FP Equity	FR	EUR	3.29%
CIBUS NORDIC REAL ESTATE AB	CIBUS SS Equity	SE	SEK	3.28%
TORUNLAR GAYRIMENKUL YATIRIM	TRGYO TI Equity	TR	TRY	1.29%
G CITY LTD	GCT IT Equity	IL	ILs	1.00%

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