

FACTSHEET - AS OF 26-Dec-2025

GPR 250 BNP Paribas Adapted Daily Net 15% Americas Retail EUR Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

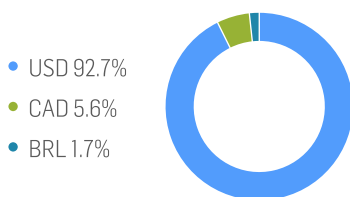
ISIN / WKN	GPR000002939 / 000293	Base Value / Base Date	100.0 Points / 31.12.2004
Bloomberg / Reuters	/BNP2939	Last Price	276.09
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type		Calculation	1:00am to 10:50pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.12.2004
Index Members	26		

STATISTICS

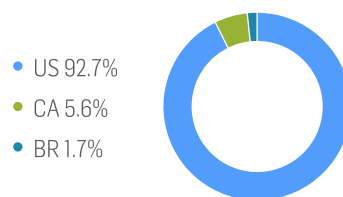
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.02%	-1.21%	6.69%	-6.35%	-6.35%	176.09%
Performance (p.a.)						4.96%
Volatility (p.a.)	9.30%	11.38%	12.19%	18.13%	18.13%	30.47%
High	280.27	282.28	282.28	304.66	304.66	309.91
Low	271.90	271.57	259.45	247.74	247.74	38.08
Sharpe Ratio*	-1.47	-0.59	0.99	-0.46	-0.46	0.10
Max. Drawdown	-2.99%	-3.80%	-3.80%	-18.68%	-18.68%	-78.26%
VaR 95 \ 99				-31.4% \ -47.0%		-40.4% \ -95.7%
CVaR 95 \ 99				-47.1% \ -80.0%		-73.3% \ -145.4%

* 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 26-Dec-2025

Company	Ticker	Country	Currency	Index Weight (%)
SIMON PROPERTY GROUP INC	SPG UN Equity	US	USD	27.76%
REALTY INCOME CORP	O UN Equity	US	USD	23.72%
KIMCO REALTY CORP	KIM UN Equity	US	USD	6.15%
REGENCY CENTERS CORP	REG UW Equity	US	USD	5.18%
AGREE REALTY CORP	ADC UN Equity	US	USD	3.75%
BRIXMOR PROPERTY GROUP INC	BRX UN Equity	US	USD	3.66%
FEDERAL REALTY INVS TRUST	FRT UN Equity	US	USD	3.64%
NNN REIT INC	NNN UN Equity	US	USD	3.43%
KITE REALTY GROUP TRUST	KRG UN Equity	US	USD	2.37%
MACERICH CO/THE	MAC UN Equity	US	USD	2.21%

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