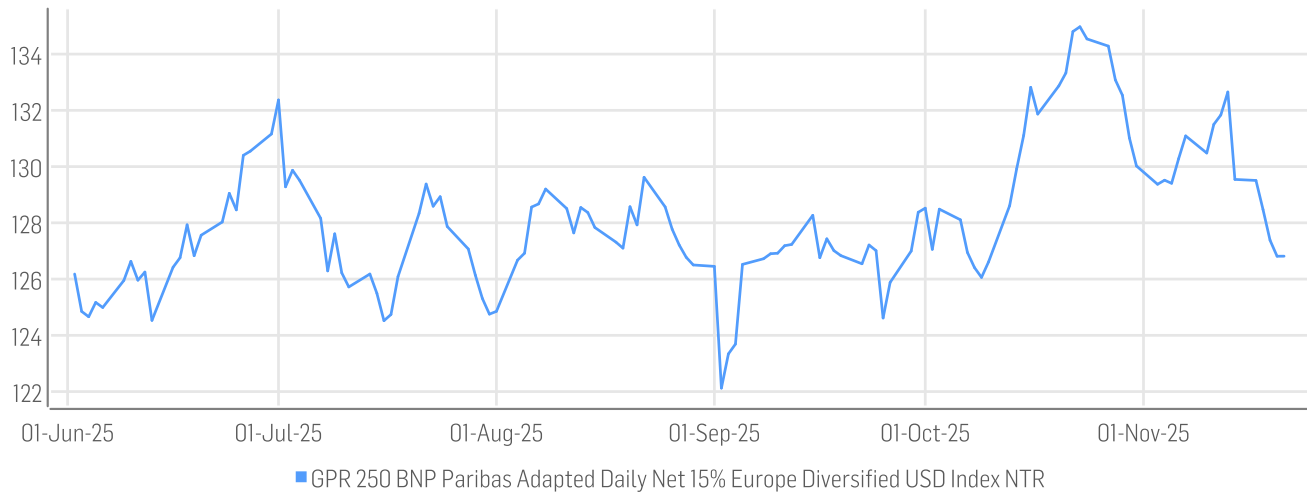


FACTSHEET - AS OF 21-Nov-2025

GPR 250 BNP Paribas Adapted Daily Net 15% Europe Diversified USD Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000002966 / 000296	Base Value / Base Date	126.18 Points / 02.06.2025
Bloomberg / Reuters	/BNP2966	Last Price	126.81
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type		Calculation	1:00am to 9:50pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 02.06.2025
Index Members	18		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.93%	-2.16%			0.50%	0.50%
Performance (p.a.)						1.07%
Volatility (p.a.)	12.08%	14.60%			14.05%	14.05%
High	134.97	134.97			134.97	134.97
Low	126.81	122.12			122.12	122.12
Sharpe Ratio*	-4.67	-0.85			-0.20	-0.20
Max. Drawdown	-6.05%	-6.05%			-7.74%	-7.74%
VaR 95 \ 99						-18.8% \ -37.7%
CVaR 95 \ 99						-34.3% \ -55.3%

* 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

- CHF 32.0%
- GBp 26.2%
- EUR 22.5%
- SEK 16.4%
- Others 2.9%



COMPOSITION BY COUNTRIES

- CH 32.0%
- GB 22.8%
- SE 16.4%
- ES 9.9%
- Others 18.9%



TOP COMPONENTS AS OF 21-Nov-2025

Company	Ticker	Country	Currency	Index Weight (%)
SWISS PRIME SITE AG	SPSN SE Equity	CH	CHF	20.13%
LAND SECURITIES GROUP PLC	LAND LN Equity	GB	GBp	10.17%
MERLIN PROPERTIES SOCIMI SA	MRL SQ Equity	ES	EUR	9.85%
BRITISH LAND CO PLC	BLND LN Equity	GB	GBp	8.30%
FASTIGHETS BALDER AB CLASS B	BALDB SS Equity	SE	SEK	8.21%
ALLREAL HOLDING AG	ALLN SE Equity	CH	CHF	6.38%
COVIVIO SA	COV FP Equity	FR	EUR	5.91%
MOBIMO HOLDING AG	MOBN SE Equity	CH	CHF	5.53%
AROUNDTOWN SA	AT1 GY Equity	LU	EUR	4.36%
SHAFTESBURY CAPITAL PLC	SHC LN Equity	GB	GBp	4.36%

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