

FACTSHEET - AS OF 20-Feb-2026

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000002967 / 000296	Base Value / Base Date	144.0 Points / 02.06.2025
Bloomberg / Reuters	/BNP2967	Last Price	163.89
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	8		

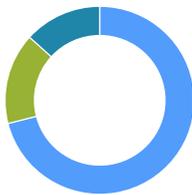
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	8.34%	16.07%	15.42%		10.08%	13.81%
Performance (p.a.)						19.68%
Volatility (p.a.)	17.63%	16.59%	18.65%		18.45%	18.39%
High	163.89	163.89	163.89		163.89	163.89
Low	151.27	140.66	131.89		147.62	131.89
Sharpe Ratio*	9.16	4.78	1.61		5.16	0.87
Max. Drawdown	-2.50%	-4.55%	-8.16%		-3.52%	-11.48%
VaR 95 \ 99						-29.1% \ -58.5%
CVaR 95 \ 99						-40.0% \ -73.1%

* 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).

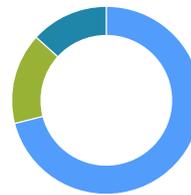
COMPOSITION BY CURRENCIES

- GBp 71.0%
- SEK 15.7%
- EUR 13.3%



COMPOSITION BY COUNTRIES

- GB 71.0%
- SE 15.7%
- BE 13.3%



TOP COMPONENTS AS OF 20-Feb-2026

Company	Ticker	Country	Currency	Index Weight (%)
SEGRO PLC	SGRO LN Equity	GB	GBp	32.27%
LONDONMETRIC PROPERTY PLC	LMP LN Equity	GB	GBp	14.61%
WAREHOUSES DE PAUW SCA	WDP BB Equity	BE	EUR	13.29%
TRITAX BIG BOX REIT PLC	BBOX LN Equity	GB	GBp	12.25%
SAGAX AB-B	SAGAB SS Equity	SE	SEK	10.21%
BIG YELLOW GROUP PLC	BYG LN Equity	GB	GBp	6.41%
CATENA AB	CATE SS Equity	SE	SEK	5.48%
SAFESTORE HOLDINGS PLC	SAFE LN Equity	GB	GBp	5.47%

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