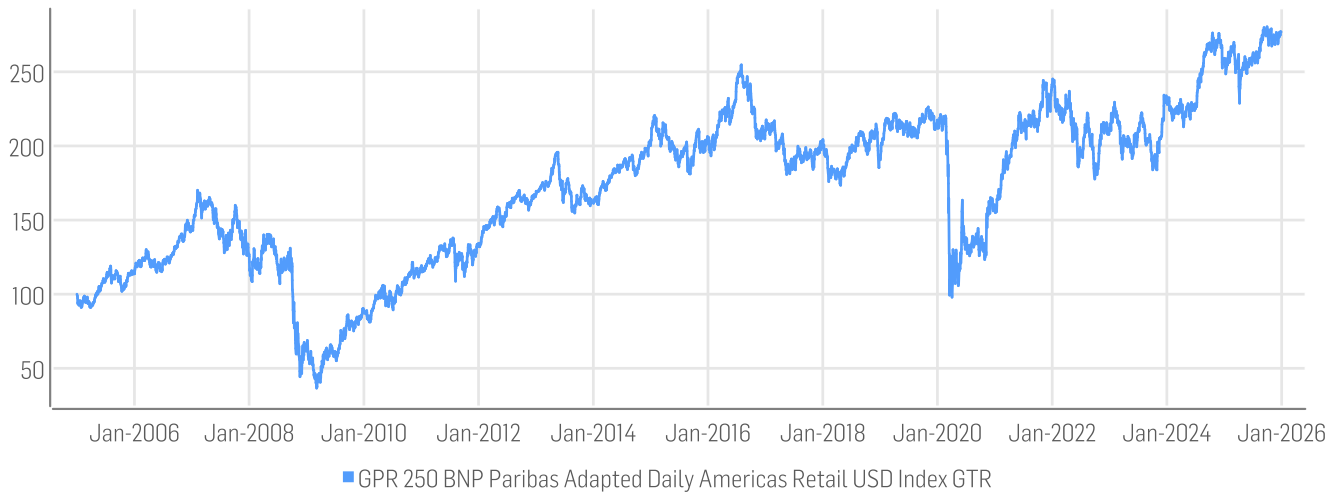


## FACTSHEET - AS OF 29-Dec-2025

### GPR 250 BNP Paribas Adapted Daily Americas Retail USD Index GTR

#### HISTORICAL PERFORMANCE



#### CHARACTERISTICS

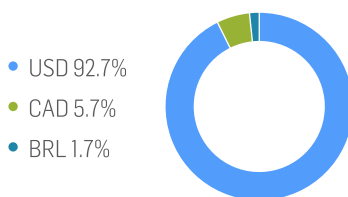
|                     |                       |                        |                                           |
|---------------------|-----------------------|------------------------|-------------------------------------------|
| ISIN / WKN          | GPR000003023 / 000302 | Base Value / Base Date | 100.0 Points / 31.12.2004                 |
| Bloomberg / Reuters | /BNP3023              | Last Price             | 276.90                                    |
| 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 31.12.2004        |
| Index Members       | 26                    |                        |                                           |

## STATISTICS

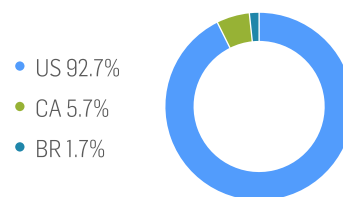
| USD                | 30D    | 90D    | 180D   | 360D            | YTD     | Since Inception  |
|--------------------|--------|--------|--------|-----------------|---------|------------------|
| Performance        | 0.11%  | -1.25% | 5.76%  | 6.84%           | 7.38%   | 176.90%          |
| Performance (p.a.) |        |        |        |                 |         | 4.97%            |
| Volatility (p.a.)  | 10.41% | 11.79% | 12.50% | 16.83%          | 16.77%  | 30.25%           |
| High               | 277.06 | 280.41 | 280.41 | 280.41          | 280.41  | 280.41           |
| Low                | 268.81 | 267.39 | 255.95 | 228.81          | 228.81  | 36.61            |
| Sharpe Ratio*      | -0.22  | -0.73  | 0.67   | 0.20            | 0.22    | 0.04             |
| Max. Drawdown      | -2.81% | -4.65% | -4.65% | -15.24%         | -15.24% | -78.48%          |
| VaR 95 \ 99        |        |        |        | -27.9% \ -43.0% |         | -38.2% \ -92.5%  |
| CVaR 95 \ 99       |        |        |        | -41.0% \ -68.7% |         | -73.4% \ -146.7% |

\* 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 29-Dec-2025

| Company                    | Ticker        | Country | Currency | Index Weight (%) |
|----------------------------|---------------|---------|----------|------------------|
| SIMON PROPERTY GROUP INC   | SPG UN Equity | US      | USD      | 27.73%           |
| REALTY INCOME CORP         | O UN Equity   | US      | USD      | 23.75%           |
| KIMCO REALTY CORP          | KIM UN Equity | US      | USD      | 6.15%            |
| REGENCY CENTERS CORP       | REG UW Equity | US      | USD      | 5.20%            |
| AGREE REALTY CORP          | ADC UN Equity | US      | USD      | 3.76%            |
| BRIXMOR PROPERTY GROUP INC | BRX UN Equity | US      | USD      | 3.67%            |
| FEDERAL REALTY INVS TRUST  | FRT UN Equity | US      | USD      | 3.63%            |
| NNN REIT INC               | NNN UN Equity | US      | USD      | 3.43%            |
| KITE REALTY GROUP TRUST    | KRG UN Equity | US      | USD      | 2.36%            |
| MACERICH CO/THE            | MAC UN Equity | US      | USD      | 2.18%            |

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