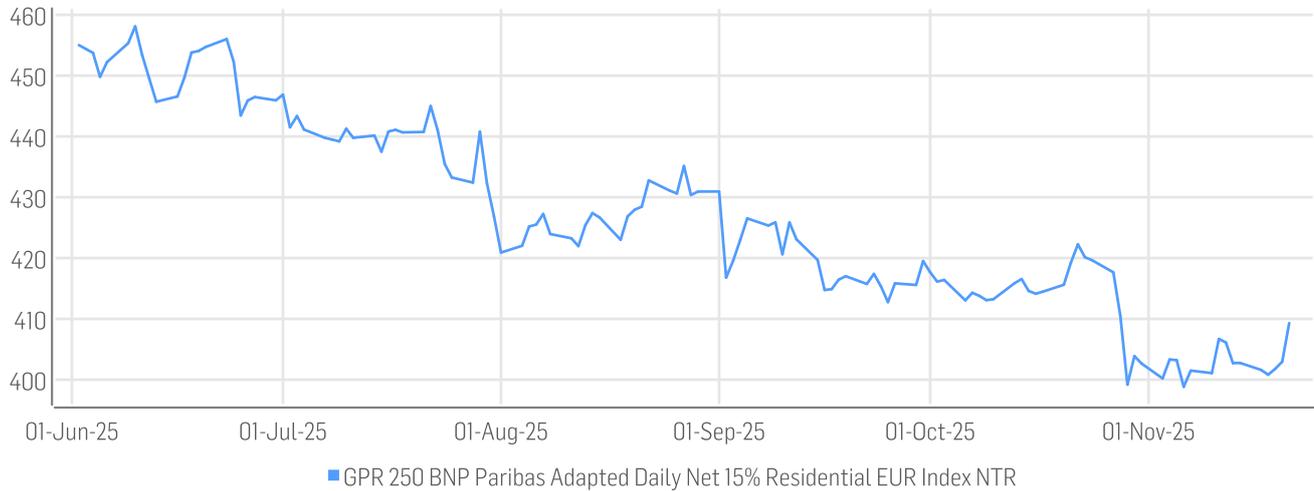


FACTSHEET - AS OF 21-Nov-2025

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000004461 / 000446	Base Value / Base Date	455.02 Points / 02.06.2025
Bloomberg / Reuters	/.BNP4461	Last Price	409.31
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type		Calculation	1:00am to 9:50pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 02.06.2025
Index Members	32		

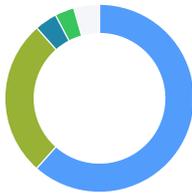
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.07%	-5.42%			-10.05%	-10.05%
Performance (p.a.)						-20.13%
Volatility (p.a.)	15.49%	13.59%			12.83%	12.83%
High	422.26	435.13			458.10	458.10
Low	398.83	398.83			398.83	398.83
Sharpe Ratio*	-2.16	-1.63			-1.72	-1.72
Max. Drawdown	-5.55%	-8.34%			-12.94%	-12.94%
VaR 95 \ 99						-20.0% \ -44.1%
CVaR 95 \ 99						-34.9% \ -53.1%

* 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).

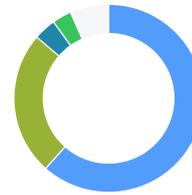
COMPOSITION BY CURRENCIES

- USD 61.6%
- EUR 26.9%
- GBp 3.8%
- CAD 3.3%
- Others 4.4%



COMPOSITION BY COUNTRIES

- US 61.6%
- DE 24.7%
- GB 3.8%
- CA 3.3%
- Others 6.6%



TOP COMPONENTS AS OF 21-Nov-2025

Company	Ticker	Country	Currency	Index Weight (%)
VONOVIA SE	VNA GY Equity	DE	EUR	17.72%
AVALONBAY COMMUNITIES INC	AVB UN Equity	US	USD	9.62%
EQUITY RESIDENTIAL	EQR UN Equity	US	USD	7.79%
ESSEX PROPERTY TRUST INC	ESS UN Equity	US	USD	6.27%
SUN COMMUNITIES INC	SUI UN Equity	US	USD	6.07%
INVITATION HOMES INC	INVH UN Equity	US	USD	6.06%
MID-AMERICA APARTMENT COMM	MAA UN Equity	US	USD	5.85%
LEG IMMOBILIEN SE	LEG GY Equity	DE	EUR	4.67%
EQUITY LIFESTYLE PROPERTIES	ELS UN Equity	US	USD	4.32%
CAMDEN PROPERTY TRUST	CPT UN Equity	US	USD	4.17%

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