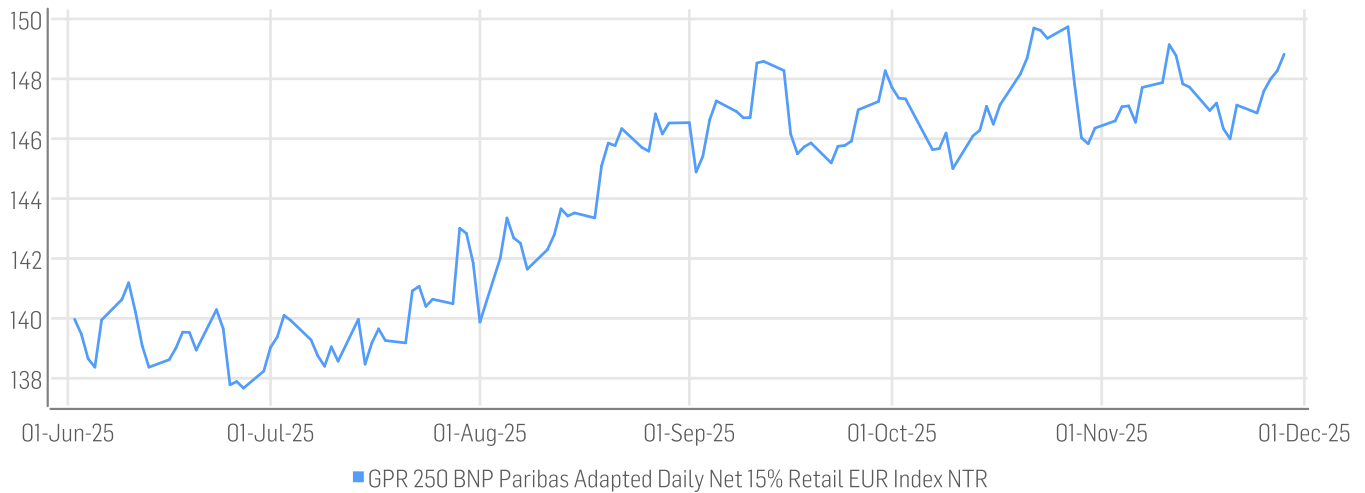


FACTSHEET - AS OF 28-Nov-2025

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000004462 / 000446	Base Value / Base Date	139.97 Points / 02.06.2025
Bloomberg / Reuters	/BNP4462	Last Price	148.82
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	49		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.91%	1.57%			6.32%	6.32%
Performance (p.a.)						13.33%
Volatility (p.a.)	7.93%	8.66%			9.42%	9.42%
High	149.14	149.74			149.74	149.74
Low	145.83	144.89			137.67	137.67
Sharpe Ratio*	3.02	0.53			1.21	1.21
Max. Drawdown	-2.11%	-2.61%			-2.61%	-2.61%
VaR 95 \ 99						-17.1% \ -22.2%
CVaR 95 \ 99						-20.7% \ -22.9%

* 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).

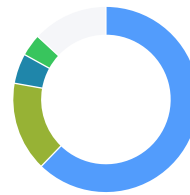
COMPOSITION BY CURRENCIES

- USD 62.2%
- EUR 15.6%
- AUD 5.2%
- CAD 3.9%
- Others 13.1%



COMPOSITION BY COUNTRIES

- US 62.2%
- FR 15.6%
- AU 5.2%
- CA 3.9%
- Others 13.1%



TOP COMPONENTS AS OF 28-Nov-2025

Company	Ticker	Country	Currency	Index Weight (%)
SIMON PROPERTY GROUP INC	SPG UN Equity	US	USD	18.54%
REALTY INCOME CORP	O UN Equity	US	USD	16.12%
UNIBAIL-RODAMCO-WESTFIELD	URW FP Equity	FR	EUR	8.65%
KLEPIERRE SA	LI FP Equity	FR	EUR	6.10%
KIMCO REALTY CORP	KIM UN Equity	US	USD	4.19%
REGENCY CENTERS CORP	REG UW Equity	US	USD	3.55%
SCENTRE GROUP	SCG AT Equity	AU	AUD	2.67%
AGREE REALTY CORP	ADC UN Equity	US	USD	2.50%
BRIXMOR PROPERTY GROUP INC	BRX UN Equity	US	USD	2.44%
NNN REIT INC	NNN UN Equity	US	USD	2.40%

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