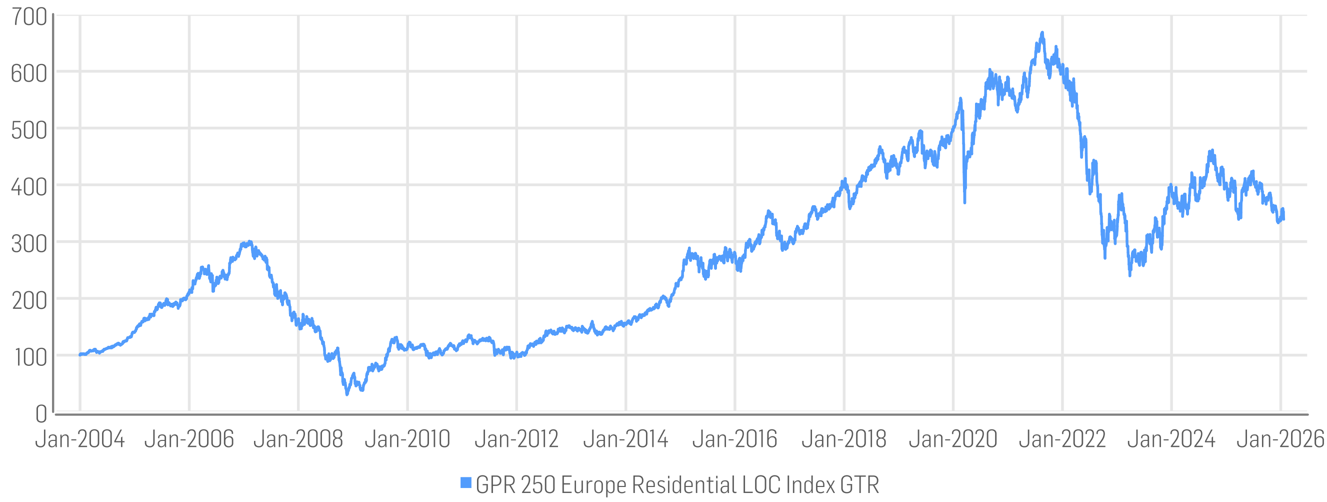
# FACTSHEET - AS OF 21-Jan-2026
# GPR 250 Europe Residential LOC Index GTR

## HISTORICAL PERFORMANCE




## CHARACTERISTICS

| | | | |
|---|---|---|---|
| ISIN / WKN | GPR000000397 / 000039 | Base Value / Base Date | 100.0 Points / 31.12.2003 |
| Bloomberg / Reuters | /.GPR250LOCEURRES | Last Price | 339.17 |
| Index Calculator | Solactive AG | 52W High | 424.49 |
| Index Type | | 52W Low | 332.96 |
| Index Currency | USD | Calculation | 8:00am to 11:00pm (CET), every 15 seconds |
| Dividends | Reinvested | History | Available daily back to 31.12.2003 |

## STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|---|---|---|---|---|---|---|
| Performance | 0.91% | -11.52% | -12.96% | -10.53% | -1.18% | 239.17% |
| Performance (p.a.) | | | | | | 5.69% |
| Volatility (p.a.) | 20.76% | 18.85% | 18.64% | 22.88% | 24.26% | 26.27% |
| High | 358.41 | 383.31 | 403.67 | 424.49 | 358.41 | 668.75 |
| Low | 335.96 | 332.96 | 332.96 | 332.96 | 337.39 | 30.16 |
| Sharpe Ratio* | 0.38 | -2.27 | -1.51 | -0.63 | -0.92 | 0.08 |
| Max. Drawdown | -5.37% | -13.14% | -17.52% | -21.56% | -5.37% | -89.97% |
| VaR 95 \ 99 | | | | -42.3% \ -70.4% | | -41.0% \ -71.8% |
| CVaR 95 \ 99 | | | | -59.9% \ -92.9% | | -62.8% \ -106.1% |

* 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).

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