FACTSHEET - AS OF 06-Apr-2026
GPR 250 Asia Residential LOC Index GTR

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	GPR000000391 / 000039	Base Value / Base Date	100.0 Points / 31.12.2003
Bloomberg / Reuters	/.GPR250LOCASIRES	Last Price	890.06
Index Calculator	Solactive AG	52W High	929.20
Index Type		52W Low	697.70
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	-0.81%	-0.97%	4.91%	22.03%	0.59%	790.06%
Performance (p.a.)						10.32%
Volatility (p.a.)	15.17%	14.44%	12.48%	11.75%	14.05%	23.63%
High	911.63	929.20	929.20	929.20	929.20	929.20
Low	868.15	868.15	846.86	723.32	868.15	72.15
Sharpe Ratio*	-0.86	-0.52	0.53	1.59	-0.10	0.28
Max. Drawdown	-4.77%	-6.57%	-6.57%	-6.57%	-6.57%	-86.68%
VaR 95 \ 99				-20.9% \ -33.0%		-31.9% \ -65.2%
CVaR 95 \ 99				-27.6% \ -38.2%		-56.6% \ -109.4%

* 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).

DISCLAIMER