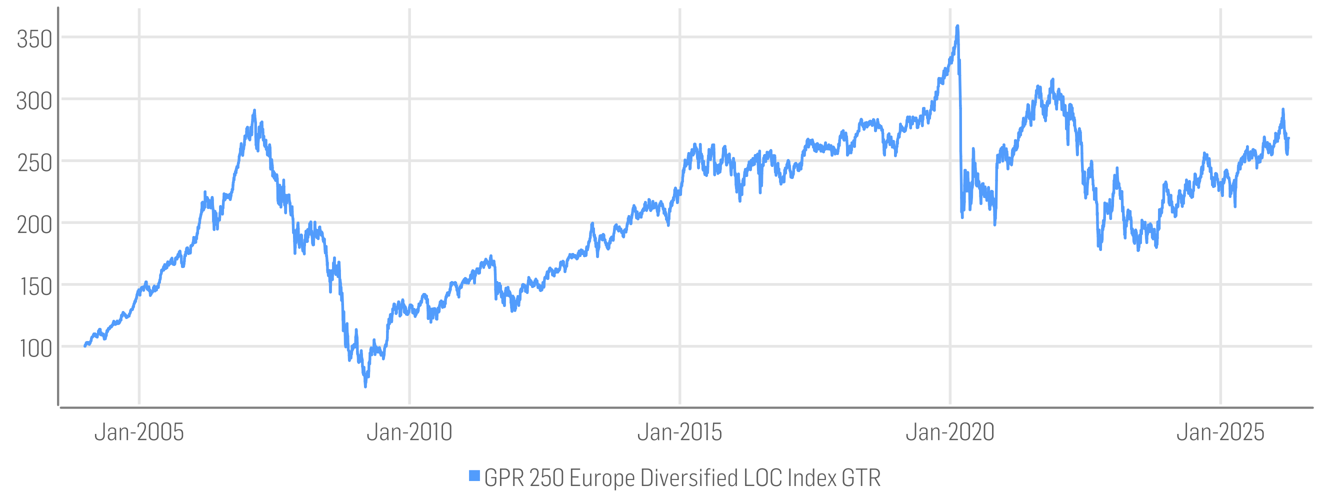
FACTSHEET - AS OF 06-Apr-2026
GPR 250 Europe Diversified LOC Index GTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000393 / 000039	Base Value / Base Date	100.0 Points / 31.12.2003
Bloomberg / Reuters	/.GPR250LOCEURDIV	Last Price	268.28
Index Calculator	Solactive AG	52W High	291.71
Index Type		52W Low	212.71
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	-3.68%	1.31%	6.35%	18.83%	0.83%	168.28%
Performance (p.a.)						4.53%
Volatility (p.a.)	20.92%	17.61%	14.27%	13.31%	17.15%	20.48%
High	274.08	291.71	291.71	291.71	291.71	359.12
Low	255.02	255.02	252.26	225.76	255.02	67.14
Sharpe Ratio*	-1.93	0.10	0.68	1.16	-0.03	0.04
Max. Drawdown	-8.44%	-12.58%	-12.58%	-12.58%	-12.58%	-76.92%
VaR 95 \ 99				-20.9% \ -40.6%		-31.6% \ -62.4%
CVaR 95 \ 99				-33.0% \ -43.3%		-50.2% \ -85.9%

* 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).

DISCLAIMER