

FACTSHEET - AS OF 07-Apr-2026

GPR 250 United States Residential LOC Index GTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000421 / 000042	Base Value / Base Date	100.0 Points / 31.12.2003
Bloomberg / Reuters	/GPR250LOCUSARES	Last Price	711.51
Index Calculator	Solactive AG	52W High	833.57
Index Type		52W Low	684.20
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	-4.04%	-2.27%	-2.55%	-6.20%	-4.07%	611.51%
Performance (p.a.)						9.21%
Volatility (p.a.)	15.26%	17.12%	16.19%	16.68%	17.01%	29.27%
High	736.80	755.39	755.39	833.57	755.39	958.46
Low	684.20	684.20	684.20	684.20	684.20	74.07
Sharpe Ratio*	-2.82	-0.73	-0.54	-0.60	-1.07	0.19
Max. Drawdown	-7.72%	-9.42%	-9.42%	-17.92%	-9.42%	-68.20%
VaR 95 \ 99				-29.3% \ -45.8%		-38.2% \ -89.1%
CVaR 95 \ 99				-38.6% \ -52.4%		-69.5% \ -138.3%

* 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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