

FACTSHEET - AS OF 07-Apr-2026

GPR 250 Canada LOC Index GTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOREL7 / SLOREL	Base Value / Base Date	100.0 Points / 29.12.1989
Bloomberg / Reuters	G250CALC Index / .GPR250CAL	Last Price	132.32
Index Calculator	Solactive AG	52W High	135.85
Index Type		52W Low	106.82
Index Currency	USD	Calculation	8:00am to 11:00pm (CET), every 15 seconds
Dividends	Reinvested	History	Available daily back to 29.12.1989

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.75%	1.79%	3.14%	23.06%	4.35%	32.32%
Performance (p.a.)						0.78%
Volatility (p.a.)	15.60%	13.30%	12.41%	12.41%	13.29%	24.09%
High	132.32	135.85	135.85	135.85	135.85	135.85
Low	125.78	125.78	122.97	109.59	125.78	6.99
Sharpe Ratio*	0.38	0.29	0.23	1.59	1.03	-0.12
Max. Drawdown	-4.68%	-7.41%	-7.41%	-7.41%	-7.41%	-93.01%
VaR 95 \ 99				-19.6% \ -28.3%		-24.6% \ -60.0%
CVaR 95 \ 99				-25.0% \ -30.0%		-56.4% \ -143.8%

* 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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