

FACTSHEET - AS OF 07-Apr-2026

GPR 250 Europe LOC Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOREP8 / SLOREP	Base Value / Base Date	10.0 Points / 29.12.1989
Bloomberg / Reuters	G250PEUL Index / .GPR250LOCEURP	Last Price	13.15
Index Calculator	Solactive AG	52W High	14.99
Index Type		52W Low	11.79
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	-6.65%	-5.64%	-0.59%	5.08%	-2.92%	31.47%
Performance (p.a.)						0.76%
Volatility (p.a.)	25.13%	20.06%	16.01%	14.45%	19.42%	19.98%
High	13.91	14.99	14.99	14.99	14.99	29.40
Low	12.59	12.59	12.59	12.59	12.59	5.78
Sharpe Ratio*	-2.40	-1.23	-0.30	0.10	-0.73	-0.15
Max. Drawdown	-10.60%	-16.00%	-16.00%	-16.00%	-16.00%	-77.20%
VaR 95 \ 99				-22.6% \ -49.6%		-31.2% \ -59.6%
CVaR 95 \ 99				-36.9% \ -57.8%		-50.3% \ -84.9%

* 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).

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