

FACTSHEET - AS OF 06-Apr-2026

GPR 250 Northern America LOC Index GTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000244 / 000024	Base Value / Base Date	100.0 Points / 29.12.1989
Bloomberg / Reuters	/GPR250LOCNAME	Last Price	1518.44
Index Calculator	Solactive AG	52W High	1605.79
Index Type		52W Low	1241.45
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	-2.88%	3.27%	4.72%	16.57%	4.15%	1418.44%
Performance (p.a.)						7.79%
Volatility (p.a.)	15.98%	14.13%	12.82%	13.35%	13.83%	26.79%
High	1567.73	1605.79	1605.79	1605.79	1605.79	1605.79
Low	1471.80	1462.40	1422.23	1302.58	1457.93	62.40
Sharpe Ratio*	-2.10	0.73	0.48	0.99	0.95	0.15
Max. Drawdown	-6.12%	-8.34%	-8.34%	-8.34%	-8.34%	-73.31%
VaR 95 \ 99				-21.9% \ -36.6%		-33.9% \ -81.5%
CVaR 95 \ 99				-30.8% \ -48.9%		-65.3% \ -131.8%

* 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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