

FACTSHEET - AS OF 06-Apr-2026

GPR 250 United States Diversified LOC Index GTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000415 / 000041	Base Value / Base Date	100.0 Points / 31.12.2003
Bloomberg / Reuters	/GPR250LOCUSADIV	Last Price	483.76
Index Calculator	Solactive AG	52W High	516.39
Index Type		52W Low	386.22
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	-5.11%	5.73%	9.10%	18.49%	6.62%	383.76%
Performance (p.a.)						7.34%
Volatility (p.a.)	14.66%	15.34%	14.59%	15.31%	15.03%	30.38%
High	510.30	516.39	516.39	516.39	516.39	516.39
Low	474.76	457.52	437.53	408.28	453.72	52.48
Sharpe Ratio*	-3.47	1.42	1.07	0.99	1.60	0.12
Max. Drawdown	-6.96%	-8.06%	-8.06%	-8.06%	-8.06%	-75.34%
VaR 95 \ 99				-24.0% \ -39.6%		-39.2% \ -92.1%
CVaR 95 \ 99				-32.9% \ -44.1%		-74.0% \ -151.5%

* 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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