

# FACTSHEET - AS OF 07-Apr-2026

## GPR General NAFTA LOC Index GTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	GPR000001539 / 000153	Base Value / Base Date	100.0 Points / 30.12.1983
Bloomberg / Reuters	/GPRGENQLOCNAFTA	Last Price	3606.68
Index Calculator	Solactive AG	52W High	3788.72
Index Type		52W Low	2932.25
Index Currency	USD	Calculation	8:00am to 11:00pm (CET), every 15 seconds
Dividends	Reinvested	History	Available daily back to 30.12.1983

### STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.25%	4.37%	6.02%	17.36%	4.75%	3506.68%
Performance (p.a.)						8.85%
Volatility (p.a.)	15.43%	13.83%	12.57%	13.09%	13.49%	41.43%
High	3696.28	3788.72	3788.72	3788.72	3788.72	3788.72
Low	3476.97	3455.55	3357.77	3139.07	3443.27	93.65
Sharpe Ratio*	-1.80	1.11	0.71	1.07	1.14	0.13
Max. Drawdown	-5.93%	-8.23%	-8.23%	-8.23%	-8.23%	-68.08%
VaR 95 \ 99				-21.7% \ -36.0%		-43.3% \ -118.1%
CVaR 95 \ 99				-30.1% \ -47.7%		-97.4% \ -221.2%

\* 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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