FACTSHEET - AS OF 06-Apr-2026
GPR General Emerging Markets LOC Index GTR

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	GPR000005145 / 000514	Base Value / Base Date	100.0 Points / 31.01.1986
Bloomberg / Reuters	/.GGENEMLC	Last Price	572.24
Index Calculator	Solactive AG	52W High	613.78
Index Type		52W Low	444.84
Index Currency	USD	Calculation	8:00am to 11:00pm (CET), every 15 seconds
Dividends	Reinvested	History	Available daily back to 31.01.1986

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.61%	-2.24%	4.82%	27.44%	-0.28%	472.24%
Performance (p.a.)						4.44%
Volatility (p.a.)	13.33%	10.23%	8.27%	7.32%	10.06%	39.88%
High	575.39	613.78	613.78	613.78	613.78	613.78
Low	559.42	559.42	545.95	449.04	559.42	45.36
Sharpe Ratio*	-1.62	-1.22	0.77	3.31	-0.47	0.02
Max. Drawdown	-3.81%	-8.86%	-8.86%	-8.86%	-8.86%	-75.52%
VaR 95 \ 99				-11.1% \ -22.4%		-19.2% \ -123.1%
CVaR 95 \ 99				-18.0% \ -27.8%		-79.8% \ -232.3%

* 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).

DISCLAIMER