

FACTSHEET - AS OF 07-Apr-2026

GPR GLI Italy LOC Index GTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000008267 / 000826	Base Value / Base Date	100.0 Points / 31.12.1999
Bloomberg / Reuters	./GGLIITAL	Last Price	863.07
Index Calculator	Solactive AG	52W High	895.69
Index Type		52W Low	579.29
Index Currency	USD	Calculation	8:00am to 11:00pm (CET), every 15 seconds
Dividends	Reinvested	History	Available daily back to 31.12.1999

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.75%	8.10%	20.43%	44.69%	12.68%	763.07%
Performance (p.a.)						8.55%
Volatility (p.a.)	24.75%	23.22%	18.08%	14.89%	22.55%	21.09%
High	872.63	895.69	895.69	895.69	895.69	895.69
Low	801.68	777.28	716.67	604.48	765.98	68.99
Sharpe Ratio*	1.43	1.44	2.33	2.81	2.35	0.23
Max. Drawdown	-8.13%	-10.50%	-10.50%	-10.50%	-10.50%	-51.96%
VaR 95 \ 99				-20.6% \ -42.3%		-31.8% \ -60.0%
CVaR 95 \ 99				-33.5% \ -62.0%		-50.4% \ -84.4%

* 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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