

FACTSHEET - AS OF 07-Apr-2026

GPR GLI LOC Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000018784 / 001878	Base Value / Base Date	100.0 Points / 31.12.1999
Bloomberg / Reuters	/GGLI18784	Last Price	1022.27
Index Calculator	Solactive AG	52W High	1036.29
Index Type		52W Low	794.54
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	1.07%	13.15%	12.54%	24.38%	12.45%	922.27%
Performance (p.a.)						9.25%
Volatility (p.a.)	10.79%	10.47%	9.14%	9.13%	10.28%	13.53%
High	1022.27	1036.29	1036.29	1036.29	1036.29	1036.29
Low	978.61	903.48	897.23	834.23	903.48	94.40
Sharpe Ratio*	0.94	5.87	2.56	2.31	5.05	0.41
Max. Drawdown	-3.79%	-5.57%	-5.57%	-5.57%	-5.57%	-42.85%
VaR 95 \ 99				-14.8% \ -20.8%		-19.9% \ -37.9%
CVaR 95 \ 99				-19.2% \ -27.9%		-32.5% \ -58.7%

* 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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