

FACTSHEET - AS OF 16-Jan-2026

GPR 250 Americas LOC Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOR653 / SLOR65	Base Value / Base Date	10.0 Points / 29.12.1989
Bloomberg / Reuters	G250PAML Index / .GPR250LOCAMEP	Last Price	23.18
Index Calculator	Solactive AG	52W High	23.19
Index Type		52W Low	19.48
Index Currency	USD	Calculation	8:00am to 11:00pm (CET), every 15 seconds
Dividends	Reinvested	History	Available daily back to 29.12.1989

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.69%	2.10%	5.61%	4.42%	4.37%	131.81%
Performance (p.a.)						2.36%
Volatility (p.a.)	8.78%	10.78%	12.38%	16.49%	10.16%	26.73%
High	23.18	23.18	23.18	23.19	23.18	27.35
Low	22.14	22.09	21.54	19.48	22.21	5.31
Sharpe Ratio*	5.90	0.48	0.65	0.05	15.96	-0.05
Max. Drawdown	-1.07%	-3.74%	-4.47%	-16.00%	-0.55%	-76.15%
VaR 95 \ 99				-27.7% \ -48.1%		-34.0% \ -82.7%
CVaR 95 \ 99				-41.7% \ -65.9%		-66.3% \ -132.8%

* 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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