

FACTSHEET - AS OF 23-Jan-2026

GPR 250 LOC Index GTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOREK9 / LOREK	Base Value / Base Date	100.0 Points / 29.12.1989
Bloomberg / Reuters	G250GLLC Index / .GPR250ALLL	Last Price	729.70
Index Calculator	Solactive AG	52W High	745.72
Index Type		52W Low	598.82
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	1.77%	0.70%	6.47%	11.37%	1.87%	629.70%
Performance (p.a.)						5.66%
Volatility (p.a.)	7.53%	8.38%	9.10%	11.72%	8.34%	18.43%
High	745.72	745.72	745.72	745.72	745.72	745.72
Low	716.33	704.44	673.87	598.82	716.33	58.05
Sharpe Ratio*	2.67	-0.09	1.09	0.68	3.66	0.11
Max. Drawdown	-2.32%	-2.98%	-2.98%	-11.56%	-2.32%	-71.54%
VaR 95 \ 99				-17.7% \ -37.5%		-24.4% \ -56.2%
CVaR 95 \ 99				-30.2% \ -55.3%		-45.8% \ -92.5%

* 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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