

FACTSHEET - AS OF 28-Nov-2025

GPR 250 Switzerland LOC Index GTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOREM5 / SLOREM	Base Value / Base Date	100.0 Points / 29.12.1989
Bloomberg / Reuters	G250CHLC Index / .GPR250CHL	Last Price	1780.90
Index Calculator	Solactive AG	52W High	1795.30
Index Type		52W Low	1427.43
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	3.96%	8.16%	2.45%	23.46%	21.49%	1680.90%
Performance (p.a.)						8.35%
Volatility (p.a.)	6.43%	9.29%	11.21%	12.52%	12.72%	14.89%
High	1780.90	1780.90	1795.30	1795.30	1795.30	1795.30
Low	1713.03	1630.14	1630.14	1427.43	1465.88	97.88
Sharpe Ratio*	8.78	3.60	0.09	1.58	1.56	0.29
Max. Drawdown	-0.75%	-2.66%	-9.20%	-9.20%	-9.20%	-35.98%
VaR 95 \ 99				-21.9% \ -34.2%		-21.8% \ -40.5%
CVaR 95 \ 99				-29.3% \ -38.5%		-34.1% \ -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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