

FACTSHEET - AS OF 03-Dec-2025

GPR General NAFTA LOC Index GTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000001539 / 000153	Base Value / Base Date	100.0 Points / 30.12.1983
Bloomberg / Reuters	/GPRGENQLOCNAFTA	Last Price	3495.66
Index Calculator	Solactive AG	52W High	3535.62
Index Type		52W Low	2932.25
Index Currency	USD	Calculation	8:00am to 11:00pm (CET), every 15 seconds
Dividends	Reinvested	History	Available daily back to 30.12.1983

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.34%	1.73%	5.52%	2.72%	7.90%	3395.66%
Performance (p.a.)						8.85%
Volatility (p.a.)	10.50%	12.04%	12.61%	17.25%	17.07%	42.18%
High	3535.62	3535.62	3535.62	3535.62	3535.62	3588.10
Low	3415.82	3357.77	3273.77	2932.25	2932.25	93.65
Sharpe Ratio*	2.70	0.26	0.59	-0.08	0.26	0.11
Max. Drawdown	-2.13%	-4.06%	-4.06%	-15.26%	-15.26%	-68.08%
VaR 95 \ 99				-31.6% \ -60.1%		-44.3% \ -119.2%
CVaR 95 \ 99				-44.2% \ -66.3%		-99.3% \ -225.9%

* 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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