

FACTSHEET - AS OF 02-Feb-2026

GPR 250 Europe LOC Index GTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	GPR000000239 / 000023	Base Value / Base Date	100.0 Points / 29.12.1989
Bloomberg / Reuters	/GPR250EURL	Last Price	628.23
Index Calculator	Solactive AG	52W High	633.56
Index Type		52W Low	515.76
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	3.61%	2.85%	1.78%	7.52%	2.75%	528.23%
Performance (p.a.)						5.22%
Volatility (p.a.)	15.95%	11.89%	12.41%	15.26%	15.27%	19.92%
High	631.82	631.82	631.82	633.56	631.82	809.03
Low	609.52	588.96	579.97	515.76	606.34	65.00
Sharpe Ratio*	3.16	0.71	0.00	0.26	2.05	0.08
Max. Drawdown	-2.99%	-4.88%	-6.64%	-12.65%	-2.99%	-75.11%
VaR 95 \ 99				-21.1% \ -54.7%		-30.5% \ -59.5%
CVaR 95 \ 99				-40.4% \ -62.7%		-49.3% \ -83.2%

* 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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