

# FACTSHEET - AS OF 07-Apr-2026

## GPR Europe ESG+ Index GTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOP517 / SLOP51	Base Value / Base Date	100.0 Points / 15.09.2017
Bloomberg / Reuters	GPTMEPEU Index / .GPR8088	Last Price	99.39
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type		Calculation	1:00am to 10:50pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 15.09.2017
Index Members	49		

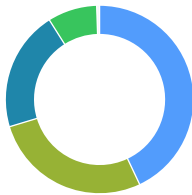
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.83%	-3.33%	3.52%	12.65%	-0.52%	-0.61%
Performance (p.a.)						-0.07%
Volatility (p.a.)	24.03%	19.09%	15.34%	14.18%	18.46%	21.00%
High	104.41	111.46	111.46	111.46	111.46	127.29
Low	95.49	95.49	95.49	89.93	95.49	68.69
Sharpe Ratio*	-2.24	-0.77	0.35	0.77	-0.21	-0.10
Max. Drawdown	-9.53%	-14.33%	-14.33%	-14.33%	-14.33%	-46.03%
VaR 95 \ 99				-18.2% \ -47.0%		-33.3% \ -60.5%
CVaR 95 \ 99				-36.2% \ -55.0%		-50.6% \ -79.7%

\* 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).

## COMPOSITION BY CURRENCIES

- EUR 43.0%
- GBp 27.3%
- CHF 20.7%
- SEK 8.5%
- Others 0.5%



## COMPOSITION BY COUNTRIES

- GB 26.6%
- FR 21.2%
- CH 20.7%
- DE 9.4%
- Others 22.1%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SWISS PRIME SITE AG	SPSN SE Equity	CH	CHF	9.90%
UNIBAIL-RODAMCO-WESTFIELD	URW FP Equity	FR	EUR	9.58%
VONOVIA SE	VNA GY Equity	DE	EUR	6.57%
KLEPIERRE SA	LI FP Equity	FR	EUR	6.18%
PSP SWISS PROPERTY AG	PSPN SE Equity	CH	CHF	5.83%
MERLIN PROPERTIES SOCIMI SA	MRL SQ Equity	ES	EUR	4.63%
LAND SECURITIES GROUP PLC	LAND LN Equity	GB	GBp	3.99%
SEGRO PLC	SGRO LN Equity	GB	GBp	3.91%
AEDIFICA	AED BB Equity	BE	EUR	3.43%
BRITISH LAND CO PLC	BLND LN Equity	GB	GBp	3.39%

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