

# FACTSHEET - AS OF 22-Aug-2025

## Solactive GBS Developed Markets Europe Real Estate EUR Index NTR

### DESCRIPTION

The Solactive GBS Developed Markets Europe Real Estate Index NTR is based on the Solactive GBS Developed Markets Europe All Cap Index. The index intends to track the performance of the all cap segment in the European market. All index components need to be classified in the Real Estate Development or Real Estate Investment Trusts industry. It is calculated as a net total return index in EUR and weighted by free-float market capitalization.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                       |                        |                                             |
|---------------------|-----------------------|------------------------|---------------------------------------------|
| ISIN / WKN          | DE000SLOBG70 / SLOBG7 | Base Value / Base Date | 100 Points / 08.05.2006                     |
| Bloomberg / Reuters | - / .SEUREEN          | Last Price             | 111.43                                      |
| Index Calculator    | Solactive AG          | Dividends              | Reinvested                                  |
| Index Type          | Net Total Return      | Calculation            | 9:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency      | EUR                   | History                | Available daily back to 08.05.2006          |
| Index Members       | 65                    |                        |                                             |

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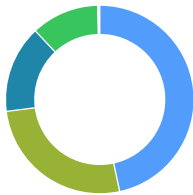
### STATISTICS

| EUR                | 30D    | 90D    | 180D    | 360D            | YTD     | Since Inception |
|--------------------|--------|--------|---------|-----------------|---------|-----------------|
| Performance        | 0.84%  | 1.63%  | 4.60%   | -1.76%          | 6.99%   | 11.43%          |
| Performance (p.a.) |        |        |         |                 |         | 0.56%           |
| Volatility (p.a.)  | 10.30% | 11.37% | 18.27%  | 17.36%          | 17.86%  | 21.38%          |
| High               | 111.43 | 114.23 | 114.23  | 118.86          | 114.23  | 149.96          |
| Low                | 108.11 | 108.11 | 93.96   | 93.96           | 93.96   | 28.17           |
| Sharpe Ratio*      | 0.86   | 0.43   | 0.42    | -0.21           | 0.52    | -0.06           |
| Max. Drawdown      | -2.16% | -5.36% | -12.46% | -20.95%         | -13.37% | -79.43%         |
| VaR 95 \ 99        |        |        |         | -26.5% \ -64.1% |         | -33.8% \ -62.0% |
| CVaR 95 \ 99       |        |        |         | -43.7% \ -69.2% |         | -52.7% \ -85.9% |

\* 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).

### COMPOSITION BY CURRENCIES

- EUR 46.6%
- GBp 26.4%
- SEK 15.0%
- CHF 11.6%
- Others 0.4%



### COMPOSITION BY COUNTRIES

- GB 25.4%
- FR 15.4%
- DE 15.2%
- SE 15.0%
- Others 28.9%



### TOP COMPONENTS AS OF 22-Aug-2025

| Company                     | Ticker         | Country | Currency | Index Weight (%) |
|-----------------------------|----------------|---------|----------|------------------|
| VONOVIA SE                  | VNA GY Equity  | DE      | EUR      | 10.82%           |
| UNIBAIL-RODAMCO-WESTFIELD   | URW FP Equity  | FR      | EUR      | 5.76%            |
| SWISS PRIME SITE AG         | SPSN SE Equity | CH      | CHF      | 5.10%            |
| SEGRO PLC                   | SGRO LN Equity | GB      | GBp      | 4.92%            |
| KLEPIERRE SA                | LI FP Equity   | FR      | EUR      | 4.17%            |
| PSP SWISS PROPERTY AG       | PSPN SE Equity | CH      | CHF      | 3.44%            |
| LEG IMMOBILIEN SE           | LEG GY Equity  | DE      | EUR      | 2.96%            |
| MERLIN PROPERTIES SOCIMI SA | MRL SQ Equity  | ES      | EUR      | 2.71%            |
| LAND SECURITIES GROUP PLC   | LAND LN Equity | GB      | GBp      | 2.64%            |
| LONDONMETRIC PROPERTY PLC   | LMP LN Equity  | GB      | GBp      | 2.52%            |

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