

# FACTSHEET - AS OF 07-Apr-2026

## Solactive Germany Large Cap Index PR

### DESCRIPTION

The Solactive Germany Large Cap Index PR intends to track the performance of the largest 40 companies from the German stock market. Constituents are selected and weighted based on free-float market capitalization, subject to a 15% capping. The index is calculated as price return index in EUR and reconstituted quarterly.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                       |                        |   |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN          | DE000SLOSZX5 / SLOSZX | Base Value / Base Date | 1000 Points / 07.06.2006                    |
| Bloomberg / Reuters | / .DEULP              | Last Price             | 2334.44                                     |
| Index Calculator    | Solactive AG          | Dividends              | Not included                                |
| Index Type          | Price Return          | Calculation            | 9:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency      | EUR                   | History                | Available daily back to 07.06.2006          |
| Index Members       | 40                    |                        |   |

## STATISTICS

| EUR                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | -3.02%  | -9.23%  | -6.99%  | 9.92%           | -6.85%  | 133.44%         |
| Performance (p.a.) |         |         |         |                 |         | 4.37%           |
| Volatility (p.a.)  | 23.28%  | 18.81%  | 16.12%  | 15.04%          | 18.61%  | 20.83%          |
| High               | 2446.01 | 2600.09 | 2600.09 | 2600.09         | 2600.09 | 2600.09         |
| Low                | 2276.49 | 2276.49 | 2276.49 | 2184.09         | 2276.49 | 594.32          |
| Sharpe Ratio*      | -1.42   | -1.83   | -0.97   | 0.54            | -1.36   | 0.12            |
| Max. Drawdown      | -6.93%  | -12.45% | -12.45% | -12.45%         | -12.45% | -57.99%         |
| VaR 95 \ 99        |         |         |         | -23.8% \ -42.6% |         | -32.5% \ -61.8% |
| CVaR 95 \ 99       |         |         |         | -35.3% \ -50.9% |         | -50.9% \ -83.4% |

\* 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).

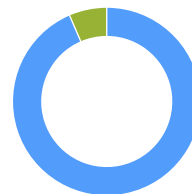
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• DE 93.5%  
• NL 6.5%



## TOP COMPONENTS AS OF 07-Apr-2026

| Company                    | Ticker         | Country | Currency | Index Weight (%) |
|----------------------------|----------------|---------|----------|------------------|
| SIEMENS AG                 | SIE GY Equity  | DE      | EUR      | 9.84%            |
| SAP SE                     | SAP GY Equity  | DE      | EUR      | 9.41%            |
| ALLIANZ SE                 | ALV GY Equity  | DE      | EUR      | 8.84%            |
| SIEMENS ENERGY AG          | ENR GY Equity  | DE      | EUR      | 6.93%            |
| DEUTSCHE TELEKOM AG        | DTE GY Equity  | DE      | EUR      | 6.87%            |
| AIRBUS SE                  | AIR GY Equity  | NL      | EUR      | 6.04%            |
| MUNICH REINSURANCE COMPANY | MUV2 GY Equity | DE      | EUR      | 4.52%            |
| RHEINMETALL AG             | RHM GY Equity  | DE      | EUR      | 4.44%            |
| INFINEON TECHNOLOGIES AG   | IFX GY Equity  | DE      | EUR      | 3.15%            |
| DEUTSCHE BOERSE AG         | DBI GY Equity  | DE      | EUR      | 2.95%            |

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