

FACTSHEET - AS OF 07-Apr-2026

Solactive Germany Large Cap Index NTR

DESCRIPTION

The Solactive Germany Large Cap Index NTR 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 net total return index in EUR and reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOSZY3 / SLOSZY	Base Value / Base Date	1000 Points / 07.06.2006
Bloomberg / Reuters	/ .DEULN	Last Price	3558.36
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 07.06.2006
Index Members	40		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.80%	-8.81%	-6.55%	12.12%	-6.41%	255.84%
Performance (p.a.)						6.61%
Volatility (p.a.)	23.21%	18.80%	16.11%	15.08%	18.60%	20.83%
High	3720.23	3945.74	3945.74	3945.74	3945.74	3945.74
Low	3462.43	3462.43	3462.43	3263.77	3462.43	621.62
Sharpe Ratio*	-1.34	-1.76	-0.92	0.69	-1.29	0.22
Max. Drawdown	-6.93%	-12.25%	-12.25%	-12.25%	-12.25%	-56.83%
VaR 95 \ 99				-23.8% \ -42.6%		-32.3% \ -61.8%
CVaR 95 \ 99				-35.1% \ -50.9%		-50.8% \ -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).

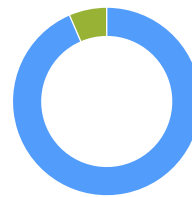
COMPOSITION BY CURRENCIES

• 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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