

FACTSHEET - AS OF 04-Feb-2026

Solactive Germany Mid Cap Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

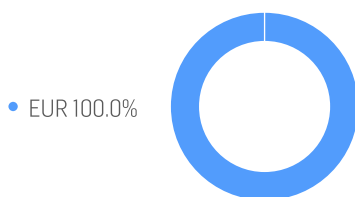
ISIN / WKN	DE000SLOSZ11 / SLOSZ1	Base Value / Base Date	1000.0 Points / 07.06.2006
Bloomberg / Reuters	/ .DEUMN	Last Price	3804.17
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	09:00 to 22:50 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 07.06.2006
Index Members	50		

STATISTICS

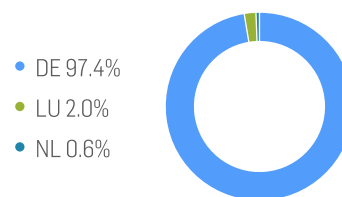
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.08%	6.98%	-1.83%	11.09%	2.16%	280.42%
Performance (p.a.)						7.03%
Volatility (p.a.)	15.66%	14.16%	13.81%	19.33%	15.48%	21.03%
High	3912.97	3912.97	3912.97	3925.16	3912.97	4112.64
Low	3744.98	3448.28	3448.28	3114.52	3744.98	529.98
Sharpe Ratio*	-0.18	2.09	-0.41	0.48	1.49	0.24
Max. Drawdown	-4.29%	-4.36%	-11.02%	-17.71%	-4.29%	-65.35%
VaR 95 \ 99				-31.1% \ -48.5%		-34.2% \ -61.1%
CVaR 95 \ 99				-44.9% \ -72.2%		-51.6% \ -82.3%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 04-Feb-2026

Company	Ticker	Country	Currency	Index Weight (%)
DEUTSCHE LUFTHANSA AG	LHA GY Equity	DE	EUR	5.63%
GEA GROUP AKTIENGESELLSCHAFT	G1A GY Equity	DE	EUR	5.49%
KNORR-BREMSE AG	KBX GY Equity	DE	EUR	4.24%
TALANX AG	TLX GY Equity	DE	EUR	4.05%
HOCHTIEF AG	HOT GY Equity	DE	EUR	3.48%
THYSSENKRUPP AG	TKA GY Equity	DE	EUR	3.27%
SCOUT24 SE	G24 GY Equity	DE	EUR	3.24%
AURUBIS AG	NDA GY Equity	DE	EUR	3.07%
HENSOLDT AG	HAG GY Equity	DE	EUR	2.97%
ZALANDO SE	ZAL GY Equity	DE	EUR	2.92%

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