

FACTSHEET - AS OF 26-Jan-2026

Solactive Germany Small Cap Index NTR

DESCRIPTION

The Solactive Germany Small Cap Index NTR intends to track the performance of the largest 91 to 160 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

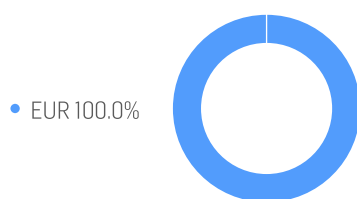
ISIN / WKN	DE000SLOSZ45 / SLOSZ4	Base Value / Base Date	1000 Points / 07.06.2006
Bloomberg / Reuters	/ .DEUSN	Last Price	4530.90
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 07.06.2006
Index Members	70		

STATISTICS

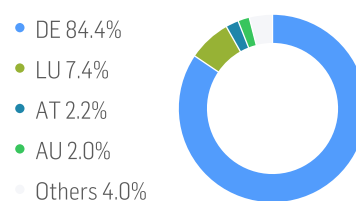
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	7.28%	5.77%	2.35%	20.89%	5.33%	353.09%
Performance (p.a.)						8.00%
Volatility (p.a.)	18.81%	15.07%	14.82%	18.18%	19.60%	19.64%
High	4550.03	4550.03	4550.03	4550.03	4550.03	4573.10
Low	4276.24	4009.54	4009.54	3496.94	4342.76	474.12
Sharpe Ratio*	7.09	1.57	0.20	1.06	5.38	0.31
Max. Drawdown	-4.15%	-6.41%	-9.49%	-16.04%	-4.15%	-66.34%
VaR 95 \ 99				-25.8% \ -46.5%		-32.8% \ -56.1%
CVaR 95 \ 99				-41.4% \ -65.7%		-48.2% \ -78.3%

* 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 26-Jan-2026

Company	Ticker	Country	Currency	Index Weight (%)
DEUTZ AG	DEZ GY Equity	DE	EUR	3.64%
WACKER CHEMIE AG	WCH GY Equity	DE	EUR	2.82%
SALZGITTER AG	SZG GY Equity	DE	EUR	2.69%
JENOPTIK AG	JEN GY Equity	DE	EUR	2.67%
DUERR AG	DUE GY Equity	DE	EUR	2.65%
BEFESA SA	BFSA GY Equity	LU	EUR	2.52%
KONTRON AG	KTN GY Equity	AT	EUR	2.22%
SUESS MICROTEC SE	SMHN GY Equity	DE	EUR	2.17%
FIELMANN AG	FIE GY Equity	DE	EUR	2.16%
KSB SE & CO KGAA-PFD	KSB3 GY Equity	DE	EUR	2.16%

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