

# FACTSHEET - AS OF 19-Jan-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             | 3875.41                                     |
| 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       | 39                    |                        |   |

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### STATISTICS

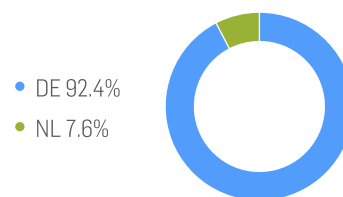
| EUR                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | 2.79%   | 2.86%   | 3.26%   | 16.10%          | 1.93%   | 287.54%         |
| Performance (p.a.) |         |         |         |                 |         | 7.15%           |
| Volatility (p.a.)  | 9.38%   | 11.44%  | 12.44%  | 17.55%          | 10.72%  | 20.84%          |
| High               | 3945.74 | 3945.74 | 3945.74 | 3945.74         | 3945.74 | 3945.74         |
| Low                | 3769.50 | 3584.58 | 3584.58 | 3067.78         | 3811.53 | 621.62          |
| Sharpe Ratio*      | 4.03    | 0.89    | 0.39    | 0.82            | 3.96    | 0.25            |
| Max. Drawdown      | -1.78%  | -5.29%  | -5.86%  | -15.92%         | -1.78%  | -56.83%         |
| VaR 95 \ 99        |         |         |         | -25.9% \ -56.5% |         | -32.3% \ -62.8% |
| CVaR 95 \ 99       |         |         |         | -43.3% \ -73.9% |         | -50.8% \ -83.8% |

\* 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 19-Jan-2026

| Company                    | Ticker         | Country | Currency | Index Weight (%) |
|----------------------------|----------------|---------|----------|------------------|
| SAP SE                     | SAP GY Equity  | DE      | EUR      | 11.63%           |
| SIEMENS AG                 | SIE GY Equity  | DE      | EUR      | 10.98%           |
| ALLIANZ SE                 | ALV GY Equity  | DE      | EUR      | 8.49%            |
| AIRBUS SE                  | AIR GY Equity  | NL      | EUR      | 7.16%            |
| SIEMENS ENERGY AG          | ENR GY Equity  | DE      | EUR      | 5.76%            |
| DEUTSCHE TELEKOM AG        | DTE GY Equity  | DE      | EUR      | 5.63%            |
| RHEINMETALL AG             | RHM GY Equity  | DE      | EUR      | 5.10%            |
| MUNICH REINSURANCE COMPANY | MUV2 GY Equity | DE      | EUR      | 3.97%            |
| DEUTSCHE BANK AG           | DBK GY Equity  | DE      | EUR      | 3.43%            |
| INFINEON TECHNOLOGIES AG   | IFX GY Equity  | DE      | EUR      | 3.07%            |

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