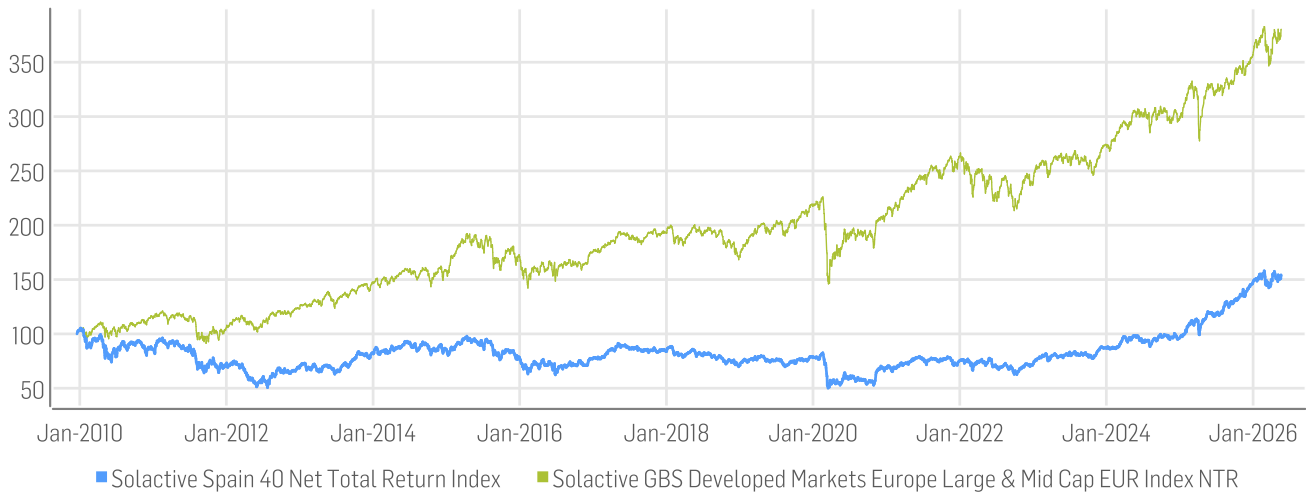


FACTSHEET - AS OF 21-May-2026

Solactive Spain 40 Net Total Return Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA24B2 / SLA24B	Base Value / Base Date	100 Points / 18.12.2009
Bloomberg / Reuters	SOLSP40P Index / .SOLSP40P	Last Price	153.53
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Developed Markets	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 18.12.2009
Index Members	40		

FACTSHEET - AS OF 21-May-2026
Solactive Spain 40 Net Total Return Index

STATISTICS

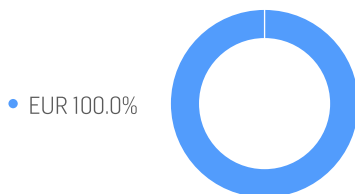
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.70%	-1.07%	14.32%	28.18%	4.53%	53.53%
Performance (p.a.)						2.64%
Volatility (p.a.)	19.08%	23.97%	19.19%	16.37%	20.94%	21.47%
High	154.61	158.00	158.00	158.00	158.00	158.00
Low	148.03	142.34	135.52	115.81	142.34	50.08
Sharpe Ratio*	-0.53	-0.26	1.53	1.63	0.49	0.03
Max. Drawdown	-4.25%	-9.91%	-9.91%	-9.91%	-9.91%	-52.47%
VaR 95 \ 99				-23.7% \ -40.6%		-32.9% \ -58.7%
CVaR 95 \ 99				-35.1% \ -58.8%		-51.4% \ -85.2%

* 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).

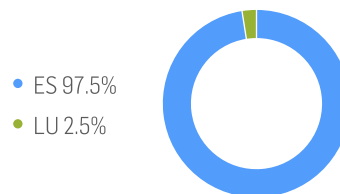
STATISTICS - GBS - Solactive GBS Developed Markets Europe Large & Mid Cap EUR Index NTR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.64%	-0.08%	12.47%	15.96%	6.65%	280.33%
Performance (p.a.)						8.47%
Volatility (p.a.)	14.85%	18.21%	14.18%	12.14%	15.59%	16.14%
High	1973.90	1985.82	1985.82	1985.82	1985.82	1985.82
Low	1906.74	1799.11	1757.81	1656.84	1799.11	473.72
Sharpe Ratio*	1.34	-0.12	1.76	1.18	1.04	0.41
Max. Drawdown	-2.56%	-9.40%	-9.40%	-9.40%	-9.40%	-35.45%
VaR 95 \ 99				-18.1% \ -30.5%		-24.9% \ -49.6%
CVaR 95 \ 99				-27.0% \ -43.4%		-40.0% \ -66.9%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



FACTSHEET - AS OF 21-May-2026
Solactive Spain 40 Net Total Return Index

TOP COMPONENTS AS OF 21-May-2026

Company	Ticker	Country	Currency	Index Weight (%)
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	19.95%
IBERDROLA SA	IBE SQ Equity	ES	EUR	16.98%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	14.27%
INDUSTRIA DE DISENO TEXTIL SA	ITX SQ Equity	ES	EUR	7.36%
CAIXABANK SA	CABK SQ Equity	ES	EUR	5.25%
FERROVIAL SE	FER SQ Equity	ES	EUR	3.58%
REPSOL SA	REP SQ Equity	ES	EUR	3.39%
ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	ACS SQ Equity	ES	EUR	3.17%
AMADEUS IT GROUP SA CLASS A	AMS SQ Equity	ES	EUR	2.93%
ARCELORMITTAL SA	MTS SQ Equity	LU	EUR	2.48%
AENA SME SA	AENA SQ Equity	ES	EUR	2.29%
CELLNEX TELECOM SA	CLNX SQ Equity	ES	EUR	2.12%
BANCO DE SABADELL SA	SAB SQ Equity	ES	EUR	2.01%
TELEFONICA SA	TEF SQ Equity	ES	EUR	1.97%
INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	IAG SQ Equity	ES	EUR	1.76%
ENDESA SA	ELE SQ Equity	ES	EUR	1.41%
BANKINTER SA	BKT SQ Equity	ES	EUR	1.18%
RED ELECTRICA CORP SA	RED SQ Equity	ES	EUR	0.80%
ACCIONA SA	ANA SQ Equity	ES	EUR	0.77%
MERLIN PROPERTIES SOCIMI SA	MRL SQ Equity	ES	EUR	0.72%
INDRA SISTEMAS SA	IDR SQ Equity	ES	EUR	0.58%
ENAGAS SA	ENG SQ Equity	ES	EUR	0.53%
MAPFRE SA	MAP SQ Equity	ES	EUR	0.51%
UNICAJA BANCO SA	UNI SQ Equity	ES	EUR	0.35%
ACERINOX SA	ACX SQ Equity	ES	EUR	0.35%
PUIG BRANDS SA-B	PUIG SQ Equity	ES	EUR	0.34%
GRIFOLS SA CLASS A	GRF SQ Equity	ES	EUR	0.32%
SACYR SA	SCYR SQ Equity	ES	EUR	0.30%
VISCOFAN SA	VIS SQ Equity	ES	EUR	0.28%
COMPANIA DE DISTRIBUCION INTEGRAL LOGISTA HOLDINGS SA	LOG SQ Equity	ES	EUR	0.26%
CIE AUTOMOTIVE SA	CIE SQ Equity	ES	EUR	0.25%
GREENERGY RENOVABLES	GRE SQ Equity	ES	EUR	0.24%
VIDRALA SA	VID SQ Equity	ES	EUR	0.21%
SOLARIA ENERGIA Y MEDIO AMBI	SLR SQ Equity	ES	EUR	0.20%
TECNICAS REUNIDAS SA	TRE SQ Equity	ES	EUR	0.17%
PHARMA MAR SA	PHM SQ Equity	ES	EUR	0.17%
LABORATORIOS FARMACEUTICOS R	ROVI SQ Equity	ES	EUR	0.15%
FAES FARMA SA	FAE SQ Equity	ES	EUR	0.15%
INMOBILIARIA COLONIAL SOCIMI	COL SQ Equity	ES	EUR	0.14%
ALMIRALL SA	ALM SQ Equity	ES	EUR	0.11%

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