

FACTSHEET - Solactive GBS Spain Investable Universe USD Index NTR AS OF 09-May-2025



DESCRIPTION

The Solactive GBS Spain Investable Universe USD Index NTR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the investable universe covering approximately the largest 99% of the free-float market capitalization in the Spanish market. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	31.25%	8.45%	30.17%	-8.07%	1.58%	-3.83%

CHARACTERISTICS

ISIN / WKN	DE000SLOM4C7 / SLOM4C	Base Value / Base Date	861.51 Points / 08.05.2006
Bloomberg / Reuters	/SESIUCUN	Last Price	1592.33
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00am to 10:30pm (CET), every 60 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	43		

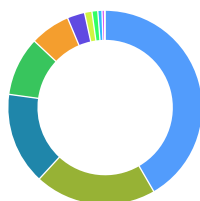
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	17.99%	19.57%	26.49%	28.77%	31.25%	84.83%
Performance (p.a.)						3.29%
Volatility (p.a.)	22.95%	28.38%	22.66%	19.06%	25.39%	23.50%
High	1599.77	1599.77	1599.77	1599.77	1599.77	1599.77
Low	1349.49	1330.37	1198.03	1160.19	1210.76	486.98
Sharpe Ratio*	28.12	3.60	2.51	1.31	4.40	-0.04
Max. Drawdown	-1.87%	-12.37%	-12.37%	-12.37%	-12.37%	-63.56%
VaR 95 \ 99				-27.6% \ -76.6%		-36.1% \ -70.1%
CVaR 95 \ 99				-47.4% \ -104.8%		-58.3% \ -98.3%

* 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).

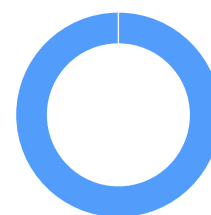
COMPOSITION BY SECTORS

- Finance 41.6%
- Utilities 20.2%
- Industrials 15.3%
- Consumer Cyclicals 9.8%
- Telecommunications 6.7%
- Energy 2.9%
- Healthcare 1.2%
- Consumer Non-Cyclical 1.0%
- Non-Energy Materials 0.7%
- Technology 0.4%
- Consumer Services 0.1%



COMPOSITION BY COUNTRIES

- Spain 100.0%



TOP COMPONENTS AS OF 09-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	17.92%
IBERDROLA SA	IBE SQ Equity	ES	EUR	16.38%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	13.13%
INDUSTRIA DE DISEÑO TEXTIL SA	ITX SQ Equity	ES	EUR	9.26%
AMADEUS IT GROUP SA CLASS A	AMS SQ Equity	ES	EUR	5.50%
CAIXABANK SA	CABK SQ Equity	ES	EUR	4.58%
FERROVIAL SE	FER SQ Equity	ES	EUR	3.73%
CELLNEX TELECOM SA	CLNX SQ Equity	ES	EUR	3.49%
TELEFONICA SA	TEF SQ Equity	ES	EUR	3.19%
AENA SME SA	AENA SQ Equity	ES	EUR	3.04%

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