

FACTSHEET - AS OF 06-Jun-2025

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	119.71
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		

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STATISTICS

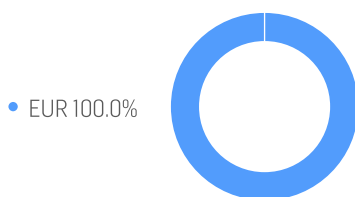
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	5.50%	7.26%	19.54%	24.78%	24.11%	19.71%
Performance (p.a.)						1.17%
Volatility (p.a.)	10.14%	24.27%	19.87%	17.22%	20.55%	21.72%
High	120.54	120.54	120.54	120.54	120.54	120.54
Low	113.47	99.15	95.02	88.24	96.46	50.08
Sharpe Ratio*	8.85	1.27	2.09	1.34	3.07	-0.05
Max. Drawdown	-1.66%	-12.93%	-12.93%	-12.93%	-12.93%	-52.47%
VaR 95 \ 99				-27.2% \ -49.6%		-33.2% \ -58.8%
CVaR 95 \ 99				-44.1% \ -90.2%		-52.1% \ -86.2%

* 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).

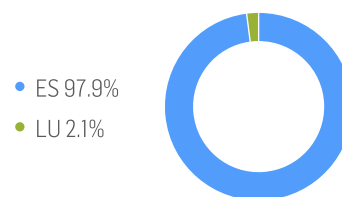
STATISTICS - GBS - Solactive GBS Developed Markets Europe Large & Mid Cap EUR Index NTR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	4.41%	1.19%	8.02%	9.04%	10.76%	230.38%
Performance (p.a.)						8.03%
Volatility (p.a.)	8.54%	22.08%	17.10%	14.73%	17.93%	16.35%
High	1714.55	1714.55	1726.01	1726.01	1726.01	1726.01
Low	1642.10	1440.90	1440.90	1440.90	1440.90	473.72
Sharpe Ratio*	7.84	0.12	0.86	0.48	1.38	0.36
Max. Drawdown	-1.58%	-15.26%	-16.52%	-16.52%	-16.52%	-35.45%
VaR 95 \ 99				-21.1% \ -54.5%		-25.2% \ -51.0%
CVaR 95 \ 99				-41.2% \ -77.2%		-40.7% \ -67.7%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



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TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	17.35%
IBERDROLA SA	IBE SQ Equity	ES	EUR	16.38%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	12.38%
INDUSTRIA DE DISEÑO TEXTIL SA	ITX SQ Equity	ES	EUR	9.91%
AMADEUS IT GROUP SA CLASS A	AMS SQ Equity	ES	EUR	5.33%
CAIXABANK SA	CABK SQ Equity	ES	EUR	4.31%
FERROVIAL SE	FER SQ Equity	ES	EUR	3.38%
CELLNEX TELECOM SA	CLNX SQ Equity	ES	EUR	3.19%
TELEFONICA SA	TEF SQ Equity	ES	EUR	2.78%
AENA SME SA	AENA SQ Equity	ES	EUR	2.73%
BANCO DE SABADELL SA	SAB SQ Equity	ES	EUR	2.46%
REPSOL SA	REP SQ Equity	ES	EUR	2.22%
INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	IAG SQ Equity	ES	EUR	2.22%
ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	ACS SQ Equity	ES	EUR	2.16%
ARCELORMITTAL SA	MTS SQ Equity	LU	EUR	2.05%
ENDESA SA	ELE SQ Equity	ES	EUR	1.39%
BANKINTER SA	BKT SQ Equity	ES	EUR	1.19%
RED ELECTRICA CORP SA	RED SQ Equity	ES	EUR	1.18%
MERLIN PROPERTIES SOCIMI SA	MRL SQ Equity	ES	EUR	0.71%
ACCIONA SA	ANA SQ Equity	ES	EUR	0.57%
INDRA SISTEMAS SA	IDR SQ Equity	ES	EUR	0.50%
MAPFRE SA	MAP SQ Equity	ES	EUR	0.50%
GRIFOLS SA CLASS A	GRF SQ Equity	ES	EUR	0.49%
ENAGAS SA	ENG SQ Equity	ES	EUR	0.48%
VISCOFAN SA	VIS SQ Equity	ES	EUR	0.38%
VIDRALA SA	VID SQ Equity	ES	EUR	0.34%
GRUPO CATALANA OCCIDENTE SA	GCO SQ Equity	ES	EUR	0.34%
UNICAJA BANCO SA	UNI SQ Equity	ES	EUR	0.31%
FLUIDRA SA	FDR SQ Equity	ES	EUR	0.31%
INMOBILIARIA COLONIAL SOCIMI	COL SQ Equity	ES	EUR	0.31%
PUIG BRANDS SA-B	PUIG SQ Equity	ES	EUR	0.31%
SACYR SA	SCYR SQ Equity	ES	EUR	0.29%
ACERINOX SA	ACX SQ Equity	ES	EUR	0.29%
COMPANIA DE DISTRIBUCION INTEGRAL LOGISTA HOLDINGS SA	LOG SQ Equity	ES	EUR	0.27%
FAES FARMA SA	FAE SQ Equity	ES	EUR	0.21%
PHARMA MAR SA	PHM SQ Equity	ES	EUR	0.19%
LABORATORIOS FARMACEUTICOS R	ROVI SQ Equity	ES	EUR	0.17%
CIE AUTOMOTIVE SA	CIE SQ Equity	ES	EUR	0.16%
EBRO FOODS SA	EBRO SQ Equity	ES	EUR	0.14%
ALMIRALL SA	ALM SQ Equity	ES	EUR	0.13%

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