

FACTSHEET - Solactive GBS Spain Large & Mid Cap Index PR

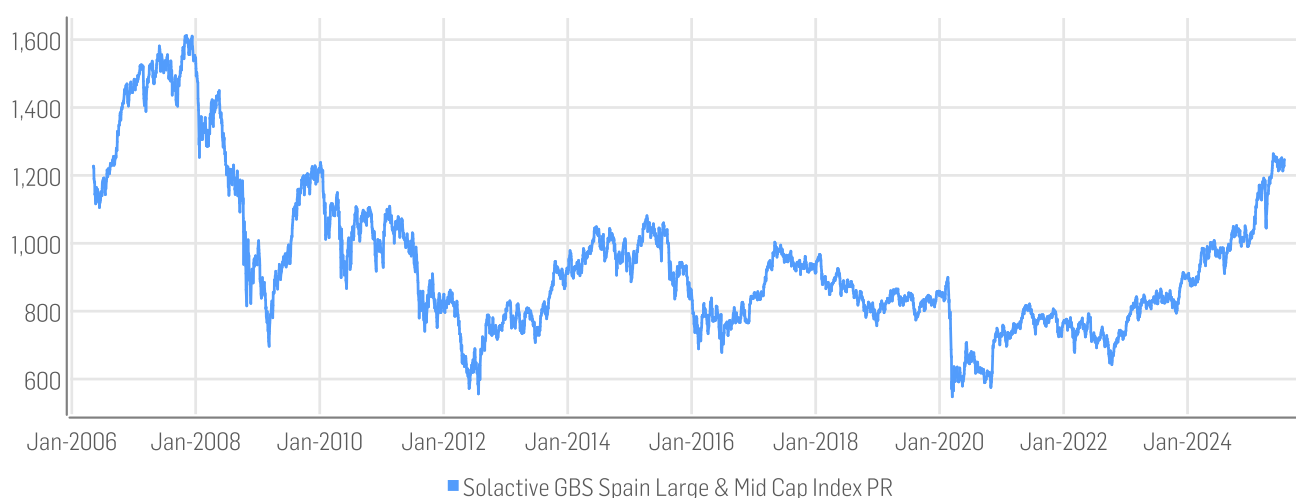
AS OF 25-Jul-2025



DESCRIPTION

The Solactive GBS Spain Large & Mid Cap Index PR 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 large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the Spanish market. It is calculated as a price return index in EUR and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	23.84%	11.73%	23.50%	-5.00%	5.70%	-14.13%

CHARACTERISTICS

ISIN / WKN	DE000SLA4T57 / SLA4T5	Base Value / Base Date	1225.42 Points / 08.05.2006
Bloomberg / Reuters	/ .SESLMCP	Last Price	1246.25
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	15		

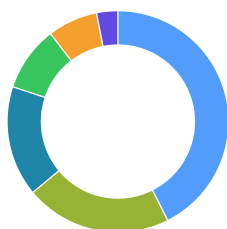
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.31%	5.25%	19.97%	26.40%	23.84%	1.70%
Performance (p.a.)						0.09%
Volatility (p.a.)	14.14%	12.67%	19.75%	16.99%	18.85%	23.03%
High	1251.96	1263.81	1263.81	1263.81	1263.81	1612.38
Low	1213.01	1176.65	1041.80	910.78	1006.32	547.72
Sharpe Ratio*	2.13	1.67	2.17	1.47	2.34	-0.08
Max. Drawdown	-3.11%	-4.02%	-12.36%	-12.36%	-12.36%	-66.03%
VaR 95 \ 99				-26.3% \ -54.3%		-35.9% \ -65.6%
CVaR 95 \ 99				-43.9% \ -90.7%		-55.7% \ -91.6%

* 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).

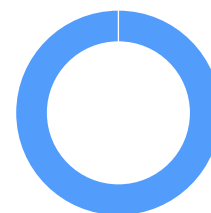
COMPOSITION BY SECTORS

- Finance 42.6%
- Utilities 21.4%
- Industrials 16.1%
- Consumer Cyclicals 9.5%
- Telecommunications 7.3%
- Energy 3.1%



COMPOSITION BY COUNTRIES

- Spain 100.0%



TOP COMPONENTS AS OF 25-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	22.46%
IBERDROLA SA	IBE SQ Equity	ES	EUR	17.82%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	14.67%
INDUSTRIA DE DISEÑO TEXTIL SA	ITX SQ Equity	ES	EUR	9.50%
AMADEUS IT GROUP SA CLASS A	AMS SQ Equity	ES	EUR	6.40%
CAIXABANK SA	CABK SQ Equity	ES	EUR	5.44%
FERROVIAL SE	FER SQ Equity	ES	EUR	4.26%
CELLNEX TELECOM SA	CLNX SQ Equity	ES	EUR	3.68%
TELEFONICA SA	TEF SQ Equity	ES	EUR	3.62%
AENA SME SA	AENA SQ Equity	ES	EUR	3.43%

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