

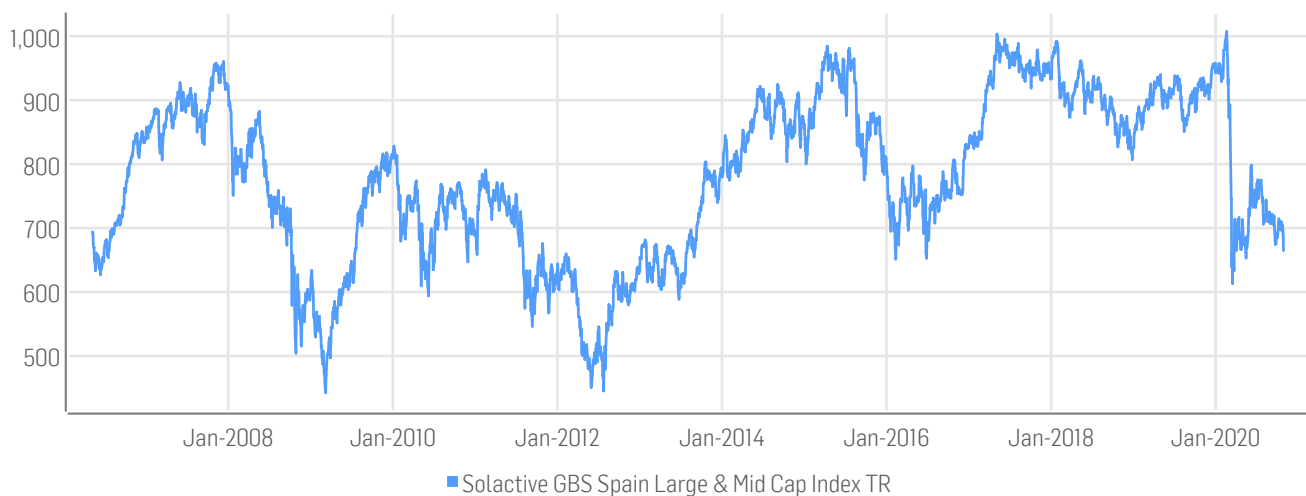
FACTSHEET - AS OF 28-Oct-2020

Solactive GBS Spain Large & Mid Cap Index TR

DESCRIPTION

The Solactive GBS Spain Large & Mid Cap Index TR 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 Total Return index in EUR and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



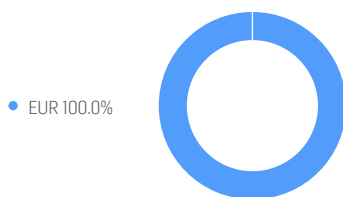
CHARACTERISTICS

ISIN / WKN	DE000SLA4T65 / SLA4T6	Base Value / Base Date	692.72 Points / 08.05.2006
Bloomberg / Reuters	- / .SESLMCT	Last Price	664.75
Index Calculator	Solactive AG	Dividends	Included (Total Return Index)
Index Type	Total Return	Calculation	09:00am to 22:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	20		

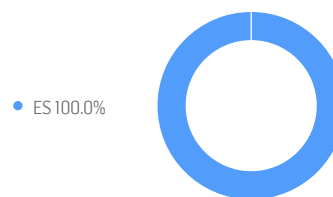
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.00%	-7.50%	-4.76%	-27.94%	-29.52%	-4.04%
Performance (p.a.)	-	-	-	-	-	-0.28%
Volatility (p.a.)	20.30%	20.31%	25.54%	32.61%	35.23%	24.70%
High	714.40	743.89	798.31	1007.51	1007.51	1007.51
Low	664.75	664.75	653.16	613.23	613.23	442.42
Sharpe Ratio	-1.90	-1.31	-0.35	-0.85	-0.97	0.01
Max. Drawdown	-6.95%	-10.64%	-16.73%	-39.13%	-39.13%	-53.93%
VaR 95 \ 99				-53.8% \ -124.4%		-38.8% \ -70.0%
CVaR 95 \ 99				-87.6% \ -189.8%		-59.3% \ -98.4%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 28-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
IBERDROLA SA	IBE SQ Equity	ES	EUR	25.35%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	10.93%
CELLNEX TELECOM SA	CLNX SQ Equity	ES	EUR	7.53%
AMADEUS IT GROUP SA CLASS A	AMS SQ Equity	ES	EUR	7.34%
INDUSTRIA DE DISENO TEXTIL SA	ITX SQ Equity	ES	EUR	7.24%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	6.37%
TELEFONICA SA	TEF SQ Equity	ES	EUR	5.44%
FERROVIAL SA	FER SQ Equity	ES	EUR	3.69%
NATURGY ENERGY GROUP SA	NTGY SQ Equity	ES	EUR	3.21%
AENA SME SA	AENA SQ Equity	ES	EUR	3.13%

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