

# FACTSHEET - Solactive GBS Spain Large & Mid Cap Index NTR

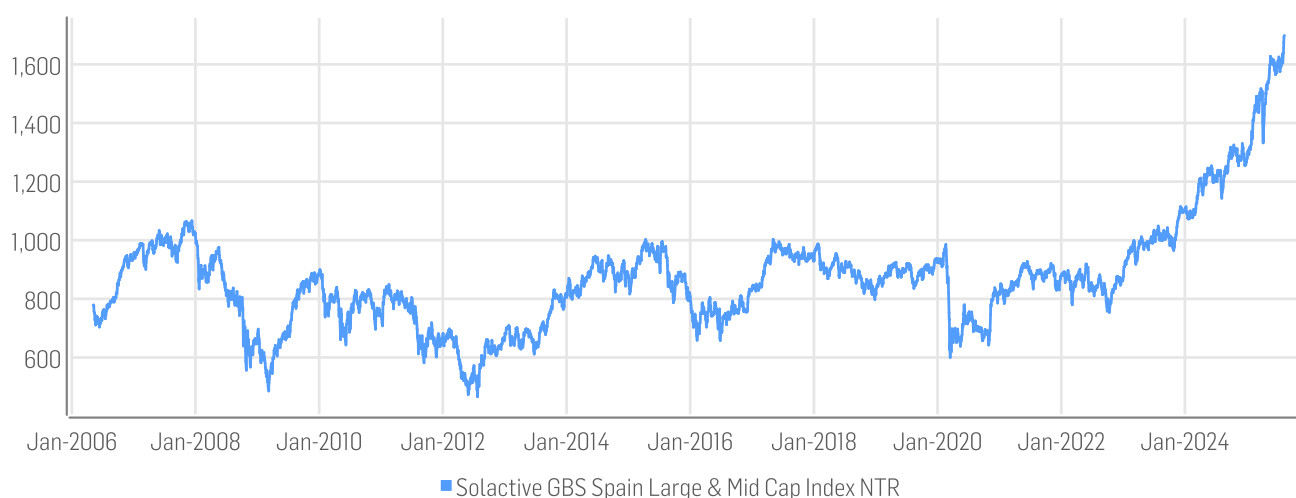
## AS OF 11-Aug-2025



### DESCRIPTION

The Solactive GBS Spain Large & Mid Cap 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 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 net total return index in EUR and weighted by free-float market capitalization.

### HISTORICAL PERFORMANCE



### ANNUAL PERFORMANCE

| Year        | YTD    | 2024   | 2023   | 2022   | 2021  | 2020    |
|-------------|--------|--------|--------|--------|-------|---------|
| Performance | 33.23% | 15.87% | 27.78% | -2.02% | 7.87% | -11.78% |

### CHARACTERISTICS

|                     |                       |                        |   |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN          | DE000SLA4T73 / SLA4T7 | Base Value / Base Date | 777.84 Points / 08.05.2006                  |
| Bloomberg / Reuters | / .SESLMCN            | Last Price             | 1698.77                                     |
| Index Calculator    | Solactive AG          | Dividends              | Reinvested                                  |
| Index Type          | Net Total 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                    |                        |   |

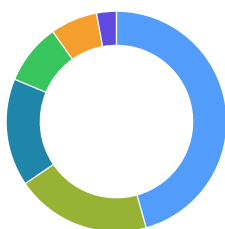
## STATISTICS

| EUR                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | 6.73%   | 8.66%   | 18.40%  | 41.07%          | 33.23%  | 118.40%         |
| Performance (p.a.) |         |         |         |                 |         | 4.14%           |
| Volatility (p.a.)  | 13.86%  | 13.66%  | 19.78%  | 16.67%          | 18.64%  | 22.98%          |
| High               | 1698.77 | 1698.77 | 1698.77 | 1698.77         | 1698.77 | 1698.77         |
| Low                | 1574.77 | 1563.33 | 1331.94 | 1204.22         | 1275.03 | 465.79          |
| Sharpe Ratio*      | 8.59    | 2.79    | 1.97    | 2.39            | 3.12    | 0.10            |
| Max. Drawdown      | -1.96%  | -3.88%  | -12.23% | -12.23%         | -12.23% | -56.32%         |
| VaR 95 \ 99        |         |         |         | -22.7% \ -53.6% |         | -35.8% \ -65.6% |
| CVaR 95 \ 99       |         |         |         | -42.3% \ -90.6% |         | -55.2% \ -91.5% |

\* 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).

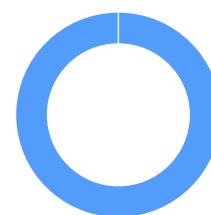
## COMPOSITION BY SECTORS

- Finance 45.7%
- Utilities 19.8%
- Industrials 15.8%
- Consumer Cyclicals 8.9%
- Telecommunications 6.9%
- Energy 2.9%



## COMPOSITION BY COUNTRIES

- Spain 100.0%



## TOP COMPONENTS AS OF 11-Aug-2025

| Company                            | Ticker         | Country | Currency | Index Weight (%) |
|------------------------------------|----------------|---------|----------|------------------|
| BANCO SANTANDER SA                 | SAN SQ Equity  | ES      | EUR      | 22.48%           |
| BANCO BILBAO VIZCAYA ARGENTARIA SA | BBVA SQ Equity | ES      | EUR      | 17.48%           |
| IBERDROLA SA                       | IBE SQ Equity  | ES      | EUR      | 16.48%           |
| INDUSTRIA DE DISEÑO TEXTIL SA      | ITX SQ Equity  | ES      | EUR      | 8.94%            |
| AMADEUS IT GROUP SA CLASS A        | AMS SQ Equity  | ES      | EUR      | 6.07%            |
| CAIXABANK SA                       | CABK SQ Equity | ES      | EUR      | 5.69%            |
| FERROVIAL SE                       | FER SQ Equity  | ES      | EUR      | 4.14%            |
| TELEFONICA SA                      | TEF SQ Equity  | ES      | EUR      | 3.56%            |
| AENA SME SA                        | AENA SQ Equity | ES      | EUR      | 3.48%            |
| CELLNEX TELECOM SA                 | CLNX SQ Equity | ES      | EUR      | 3.33%            |

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