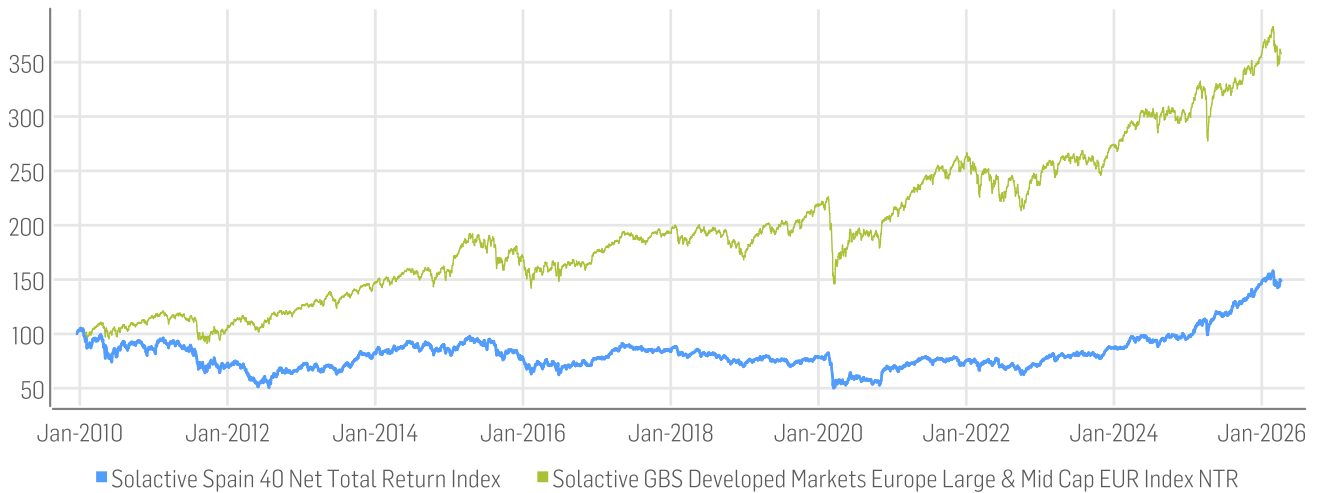


FACTSHEET - AS OF 07-Apr-2026

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	148.88
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		

FACTSHEET - AS OF 07-Apr-2026
Solactive Spain 40 Net Total Return Index

STATISTICS

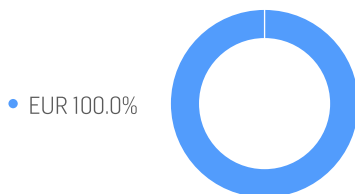
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.18%	-0.24%	13.11%	44.13%	1.37%	48.88%
Performance (p.a.)						2.47%
Volatility (p.a.)	22.45%	21.22%	17.41%	15.49%	20.74%	21.47%
High	150.00	158.00	158.00	158.00	158.00	158.00
Low	142.34	142.34	130.54	106.05	142.34	50.08
Sharpe Ratio*	1.25	-0.14	1.52	2.77	0.16	0.03
Max. Drawdown	-4.50%	-9.91%	-9.91%	-9.91%	-9.91%	-52.47%
VaR 95 \ 99				-21.8% \ -36.7%		-33.0% \ -58.7%
CVaR 95 \ 99				-33.6% \ -58.8%		-51.5% \ -85.2%

* 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).

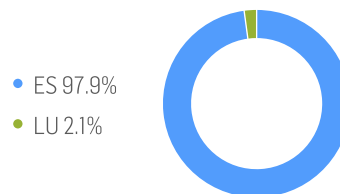
STATISTICS - GBS - Solactive GBS Developed Markets Europe Large & Mid Cap EUR Index NTR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.99%	-1.84%	4.30%	24.43%	0.34%	257.81%
Performance (p.a.)						8.13%
Volatility (p.a.)	18.20%	15.08%	12.60%	11.48%	14.76%	16.13%
High	1900.47	1985.82	1985.82	1985.82	1985.82	1985.82
Low	1799.11	1799.11	1753.71	1532.67	1799.11	473.72
Sharpe Ratio*	-0.73	-0.61	0.55	2.00	-0.04	0.38
Max. Drawdown	-5.33%	-9.40%	-9.40%	-9.40%	-9.40%	-35.45%
VaR 95 \ 99				-17.6% \ -30.5%		-25.1% \ -49.6%
CVaR 95 \ 99				-26.5% \ -43.4%		-40.1% \ -66.9%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



FACTSHEET - AS OF 07-Apr-2026
Solactive Spain 40 Net Total Return Index

TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	19.13%
IBERDROLA SA	IBE SQ Equity	ES	EUR	18.02%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	14.45%
INDUSTRIA DE DISENO TEXTIL SA	ITX SQ Equity	ES	EUR	7.55%
CAIXABANK SA	CABK SQ Equity	ES	EUR	4.83%
REPSOL SA	REP SQ Equity	ES	EUR	3.66%
FERROVIAL SE	FER SQ Equity	ES	EUR	3.60%
ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	ACS SQ Equity	ES	EUR	2.94%
AMADEUS IT GROUP SA CLASS A	AMS SQ Equity	ES	EUR	2.81%
AENA SME SA	AENA SQ Equity	ES	EUR	2.61%
CELLNEX TELECOM SA	CLNX SQ Equity	ES	EUR	2.19%
ARCELORMITTAL SA	MTS SQ Equity	LU	EUR	2.13%
TELEFONICA SA	TEF SQ Equity	ES	EUR	1.94%
BANCO DE SABADELL SA	SAB SQ Equity	ES	EUR	1.89%
INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	IAG SQ Equity	ES	EUR	1.66%
ENDESA SA	ELE SQ Equity	ES	EUR	1.51%
BANKINTER SA	BKT SQ Equity	ES	EUR	1.19%
RED ELECTRICA CORP SA	RED SQ Equity	ES	EUR	0.83%
MERLIN PROPERTIES SOCIMI SA	MRL SQ Equity	ES	EUR	0.73%
ACCIONA SA	ANA SQ Equity	ES	EUR	0.73%
INDRA SISTEMAS SA	IDR SQ Equity	ES	EUR	0.57%
ENAGAS SA	ENG SQ Equity	ES	EUR	0.55%
MAPFRE SA	MAP SQ Equity	ES	EUR	0.49%
PUIG BRANDS SA-B	PUIG SQ Equity	ES	EUR	0.34%
UNICAJA BANCO SA	UNI SQ Equity	ES	EUR	0.34%
GRIFOLS SA CLASS A	GRF SQ Equity	ES	EUR	0.31%
ACERINOX SA	ACX SQ Equity	ES	EUR	0.30%
VISCOFAN SA	VIS SQ Equity	ES	EUR	0.30%
SACYR SA	SCYR SQ Equity	ES	EUR	0.30%
COMPANIA DE DISTRIBUCION INTEGRAL LOGISTA HOLDINGS SA	LOG SQ Equity	ES	EUR	0.26%
CIE AUTOMOTIVE SA	CIE SQ Equity	ES	EUR	0.24%
SOLARIA ENERGIA Y MEDIO AMBI	SLR SQ Equity	ES	EUR	0.22%
GREENERGY RENOVABLES	GRE SQ Equity	ES	EUR	0.21%
VIDRALA SA	VID SQ Equity	ES	EUR	0.21%
LABORATORIOS FARMACEUTICOS R	ROVI SQ Equity	ES	EUR	0.20%
TECNICAS REUNIDAS SA	TRE SQ Equity	ES	EUR	0.19%
FAES FARMA SA	FAE SQ Equity	ES	EUR	0.16%
PHARMA MAR SA	PHM SQ Equity	ES	EUR	0.15%
INMOBILIARIA COLONIAL SOCIMI	COL SQ Equity	ES	EUR	0.13%
ALMIRALL SA	ALM SQ Equity	ES	EUR	0.12%

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