

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

## AS OF 06-Apr-2026



### 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



### ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	2.04%	59.57%	16.90%	28.84%	-1.30%	8.49%

### CHARACTERISTICS

ISIN / WKN	DE000SLA4T65 / SLA4T6	Base Value / Base Date	692.72 Points / 08.05.2006
Bloomberg / Reuters	/ .SESLMCT	Last Price	2199.02
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	14		

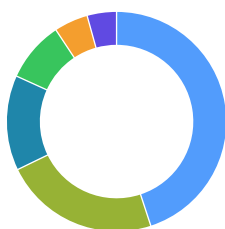
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.16%	0.27%	15.22%	49.06%	2.04%	217.45%
Performance (p.a.)						5.97%
Volatility (p.a.)	20.83%	20.53%	16.94%	15.21%	20.08%	22.78%
High	2200.37	2304.27	2304.27	2304.27	2304.27	2304.27
Low	2094.09	2094.09	1881.17	1475.28	2094.09	442.42
Sharpe Ratio*	2.12	-0.04	1.85	3.16	0.30	0.18
Max. Drawdown	-3.97%	-9.12%	-9.12%	-9.12%	-9.12%	-53.93%
VaR 95 \ 99				-20.4% \ -38.7%		-35.4% \ -65.6%
CVaR 95 \ 99				-33.3% \ -58.0%		-54.7% \ -91.1%

\* 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).

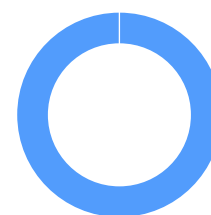
## COMPOSITION BY SECTORS

- Finance 44.9%
- Utilities 22.9%
- Industrials 14.0%
- Consumer Cyclicals 8.9%
- Telecommunications 5.0%
- Energy 4.3%



## COMPOSITION BY COUNTRIES

- Spain 100.0%



## TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	22.55%
IBERDROLA SA	IBE SQ Equity	ES	EUR	19.93%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	16.76%
INDUSTRIA DE DISEÑO TEXTIL SA	ITX SQ Equity	ES	EUR	8.91%
CAIXABANK SA	CABK SQ Equity	ES	EUR	5.63%
FERROVIAL SE	FER SQ Equity	ES	EUR	4.34%
REPSOL SA	REP SQ Equity	ES	EUR	4.32%
AMADEUS IT GROUP SA CLASS A	AMS SQ Equity	ES	EUR	3.53%
AENA SME SA	AENA SQ Equity	ES	EUR	3.06%
ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	ACS SQ Equity	ES	EUR	3.05%

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