

FACTSHEET - Solactive GBS Portugal Investable Universe Index NTR

AS OF 04-Aug-2025



DESCRIPTION

The Solactive GBS Portugal Investable Universe 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 investable universe covering approximately the largest 99% of the free-float market capitalization in the Portuguese 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	23.33%	-6.26%	9.13%	9.04%	9.15%	-3.60%

CHARACTERISTICS

ISIN / WKN	DE000SLOM316 / SLOM31	Base Value / Base Date	1546.16 Points / 08.05.2006
Bloomberg / Reuters	/SPTIUCN	Last Price	1635.53
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	11		

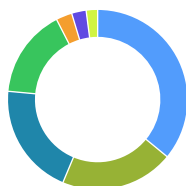
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.79%	13.83%	21.39%	16.11%	23.33%	5.78%
Performance (p.a.)						0.29%
Volatility (p.a.)	11.07%	10.64%	18.73%	15.40%	18.03%	18.08%
High	1655.08	1655.08	1655.08	1655.08	1655.08	2133.50
Low	1613.07	1436.81	1264.98	1264.98	1264.98	727.70
Sharpe Ratio*	-1.01	6.32	2.47	0.94	2.25	-0.09
Max. Drawdown	-2.54%	-2.54%	-11.29%	-13.02%	-11.29%	-65.89%
VaR 95 \ 99				-20.0% \ -55.9%		-28.9% \ -53.9%
CVaR 95 \ 99				-39.7% \ -91.1%		-45.1% \ -74.6%

* 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).

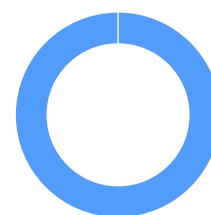
COMPOSITION BY SECTORS

- Utilities 35.9%
- Consumer Non-Cyclicals 20.4%
- Energy 20.2%
- Finance 16.0%
- Non-Energy Materials 2.9%
- Industrials 2.6%
- Telecommunications 2.1%



COMPOSITION BY COUNTRIES

- Portugal 100.0%



TOP COMPONENTS AS OF 04-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
EDP ENERGIAS DE PORTUGAL SA	EDP PL Equity	PT	EUR	32.86%
GALP ENERGIA SGPS SA CLASS B	GALP PL Equity	PT	EUR	20.16%
JERONIMO MARTINS SGPS SA	JMT PL Equity	PT	EUR	17.17%
BANCO COMERCIAL PORTUGUES SA	BCP PL Equity	PT	EUR	15.98%
SONAE SGPS SA	SON PL Equity	PT	EUR	3.20%
REDES ENERGETICAS NACIONAIS SA	RENE PL Equity	PT	EUR	3.09%
NOS SGPS SA	NOS PL Equity	PT	EUR	2.05%
NAVIGATOR COMPANY SA	NVG PL Equity	PT	EUR	1.97%
CTT CORREIOS DE PORTUGAL SA	CTT PL Equity	PT	EUR	1.52%
MOTA-ENGIL SGPS SA	EGL PL Equity	PT	EUR	1.08%

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