

# FACTSHEET - Solactive GBS Portugal Large & Mid Cap Index PR

## AS OF 09-Jul-2025



### DESCRIPTION

The Solactive GBS Portugal Large & Mid Cap Index PR 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 Portuguese market. It is calculated as a price return index in EUR and weighted by free-float market capitalization.

### HISTORICAL PERFORMANCE



### ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	20.17%	-10.50%	7.22%	5.68%	2.29%	-5.27%

### CHARACTERISTICS

ISIN / WKN	DE000SLA4R00 / SLA4R0	Base Value / Base Date	2472.69 Points / 08.05.2006
Bloomberg / Reuters	/ .SPTLMCP	Last Price	1236.62
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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	5		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	6.22%	25.86%	20.96%	7.57%	20.17%	-49.99%
Performance (p.a.)						-3.55%
Volatility (p.a.)	12.58%	13.68%	20.43%	17.71%	20.11%	20.29%
High	1236.62	1236.62	1236.62	1236.62	1236.62	3281.53
Low	1164.24	982.54	959.49	959.49	959.49	756.07
Sharpe Ratio*	8.46	11.14	2.21	0.33	2.01	-0.27
Max. Drawdown	-2.04%	-2.06%	-12.78%	-17.17%	-12.78%	-76.96%
VaR 95 \ 99				-24.0% \ -60.2%		-32.9% \ -58.6%
CVaR 95 \ 99				-49.0% \ -95.1%		-49.4% \ -79.3%

\* 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).

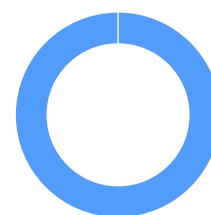
## COMPOSITION BY SECTORS

- Utilities 37.6%
- Energy 22.9%
- Consumer Non-Cyclicals 20.7%
- Finance 16.4%
- Non-Energy Materials 2.3%



## COMPOSITION BY COUNTRIES

- Portugal 100.0%



## TOP COMPONENTS AS OF 09-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
EDP ENERGIAS DE PORTUGAL SA	EDP PL Equity	PT	EUR	37.58%
GALP ENERGIA SGPS SA CLASS B	GALP PL Equity	PT	EUR	22.94%
JERONIMO MARTINS SGPS SA	JMT PL Equity	PT	EUR	20.73%
BANCO COMERCIAL PORTUGUES SA	BCP PL Equity	PT	EUR	16.44%
NAVIGATOR COMPANY SA	NVG PL Equity	PT	EUR	2.31%

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