

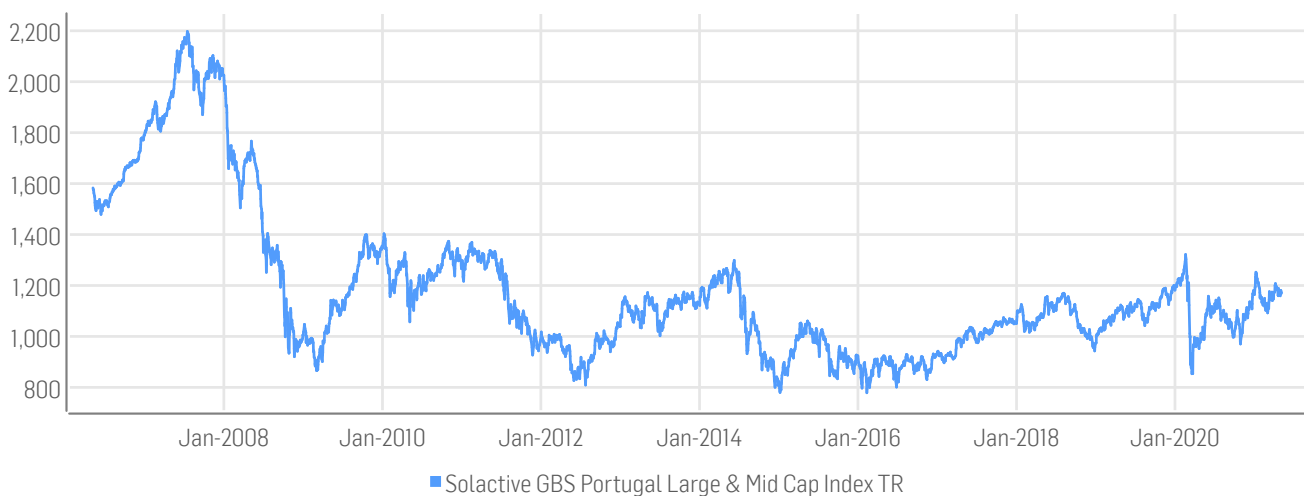
FACTSHEET - AS OF 06-May-2021

Solactive GBS Portugal Large & Mid Cap Index TR

DESCRIPTION

The Solactive GBS Portugal 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 Portuguese market. It is calculated as a total return index in EUR and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



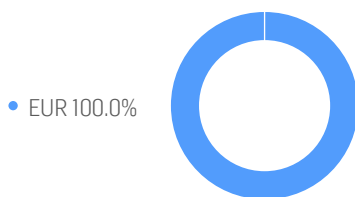
CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLA4R18 / SLA4R1 | Base Value / Base Date | 1583.25 Points / 08.05.2006 |
| Bloomberg / Reuters | / .SPTLMCT | Last Price | 1172.25 |
| 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 | 4 | | |

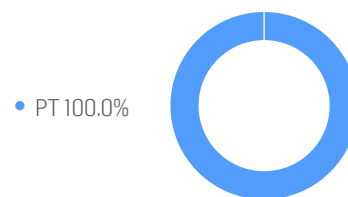
STATISTICS

| | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -2.36% | 3.02% | 15.79% | 13.38% | 0.68% | -25.96% |
| Performance (p.a.) | - | - | - | - | - | -1.98% |
| Volatility (p.a.) | 16.31% | 18.72% | 19.24% | 20.61% | 18.52% | 21.11% |
| High | 1207.77 | 1207.77 | 1252.28 | 1252.28 | 1252.28 | 2197.51 |
| Low | 1159.29 | 1092.28 | 1053.14 | 970.19 | 1092.28 | 778.73 |
| Sharpe Ratio | -1.51 | 0.71 | 1.83 | 0.68 | 0.13 | -0.07 |
| Max. Drawdown | -4.01% | -5.00% | -12.78% | -16.22% | -12.78% | -64.56% |
| VaR 95 \ 99 | | | | -28.8% \ -61.2% | | -33.9% \ -61.2% |
| CVaR 95 \ 99 | | | | -43.9% \ -61.8% | | -51.4% \ -82.9% |

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 06-May-2021

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------|----------------|---------|----------|------------------|
| EDP ENERGIAS DE PORTUGAL SA | EDP PL Equity | PT | EUR | 56.18% |
| GALP ENERGIA SGPS SA CLASS B | GALP PL Equity | PT | EUR | 23.43% |
| JERONIMO MARTINS SGPS SA | JMT PL Equity | PT | EUR | 17.54% |
| NOS SGPS SA | NOS PL Equity | PT | EUR | 2.85% |

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