

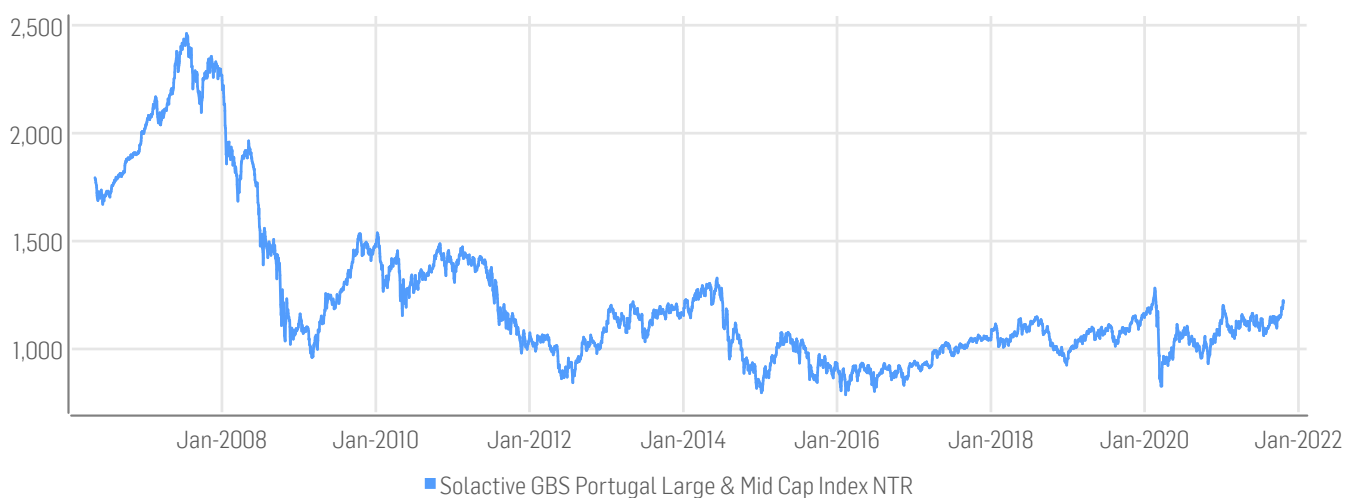
FACTSHEET - AS OF 22-Oct-2021

Solactive GBS Portugal Large & Mid Cap Index NTR

DESCRIPTION

The Solactive GBS Portugal Large & Mid Cap 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 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 net total return index in EUR and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



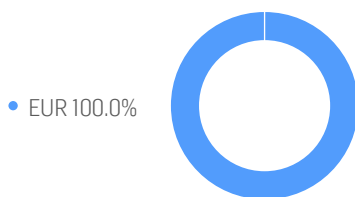
CHARACTERISTICS

ISIN / WKN	DE000SLA4R26 / SLA4R2	Base Value / Base Date	1793.94 Points / 08.05.2006
Bloomberg / Reuters	/ .SPTLMCN	Last Price	1223.95
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net 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	3		

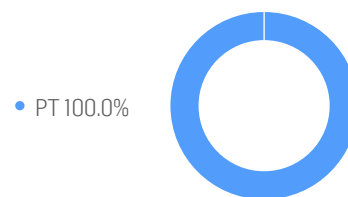
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	7.54%	11.72%	8.85%	25.22%	9.47%	-31.77%
Performance (p.a.)	-	-	-	-	-	-2.44%
Volatility (p.a.)	15.74%	14.96%	17.39%	18.77%	17.91%	21.00%
High	1223.95	1223.95	1223.95	1223.95	1223.95	2462.11
Low	1132.76	1070.82	1061.73	931.94	1048.80	787.79
Sharpe Ratio	9.07	3.83	1.11	1.39	0.69	-0.09
Max. Drawdown	-1.15%	-4.76%	-8.91%	-12.78%	-12.78%	-68.00%
VaR 95 \ 99				-28.5% \ -48.3%		-33.8% \ -61.0%
CVaR 95 \ 99				-41.2% \ -58.7%		-51.2% \ -82.4%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 22-Oct-2021

Company	Ticker	Country	Currency	Index Weight (%)
EDP ENERGIAS DE PORTUGAL SA	EDP PL Equity	PT	EUR	57.93%
GALP ENERGIA SGPS SA CLASS B	GALP PL Equity	PT	EUR	22.00%
JERONIMO MARTINS SGPS SA	JMT PL Equity	PT	EUR	20.06%

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