

FACTSHEET - Solactive GBS Portugal Investable Universe Index TR

AS OF 07-Apr-2026



DESCRIPTION

The Solactive GBS Portugal Investable Universe 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 investable universe covering approximately the largest 99% 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



ANNUAL PERFORMANCE

| Year | YTD | 2025 | 2024 | 2023 | 2022 | 2021 |
|-------------|--------|--------|--------|--------|--------|--------|
| Performance | 15.87% | 29.41% | -5.24% | 10.16% | 10.35% | 10.35% |

CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLOMHR8 / SLOMHR | Base Value / Base Date | 1371.84 Points / 08.05.2006 |
| Bloomberg / Reuters | /SPTIUCT | Last Price | 2166.58 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | 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 | | |

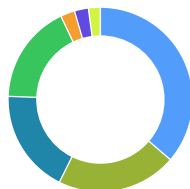
STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 5.94% | 13.73% | 14.01% | 50.74% | 15.87% | 57.93% |
| Performance (p.a.) | | | | | | 2.32% |
| Volatility (p.a.) | 16.40% | 15.69% | 14.86% | 13.02% | 15.30% | 17.99% |
| High | 2167.47 | 2167.47 | 2167.47 | 2167.47 | 2167.47 | 2167.47 |
| Low | 2030.36 | 1904.95 | 1799.34 | 1453.55 | 1869.83 | 698.89 |
| Sharpe Ratio* | 6.10 | 4.25 | 1.92 | 3.82 | 4.72 | 0.02 |
| Max. Drawdown | -3.83% | -4.56% | -9.40% | -9.40% | -4.56% | -63.46% |
| VaR 95 \ 99 | | | | -20.7% \ -41.0% | | -28.6% \ -53.4% |
| CVaR 95 \ 99 | | | | -32.7% \ -55.1% | | -44.8% \ -74.1% |

* 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).

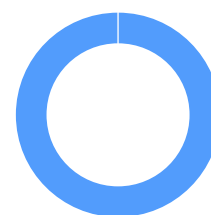
COMPOSITION BY SECTORS

- Utilities 36.3%
- Energy 21.0%
- Finance 18.2%
- Consumer Non-Cyclicals 17.4%
- Telecommunications 2.5%
- Non-Energy Materials 2.5%
- Industrials 2.1%



COMPOSITION BY COUNTRIES

- Portugal 100.0%



TOP COMPONENTS AS OF 07-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|--------------------------------|----------------|---------|----------|------------------|
| EDP ENERGIAS DE PORTUGAL SA | EDP PL Equity | PT | EUR | 33.10% |
| GALP ENERGIA SGPS SA CLASS B | GALP PL Equity | PT | EUR | 21.04% |
| BANCO COMERCIAL PORTUGUES SA | BCP PL Equity | PT | EUR | 18.22% |
| JERONIMO MARTINS SGPS SA | JMT PL Equity | PT | EUR | 13.41% |
| SONAE SGPS SA | SON PL Equity | PT | EUR | 3.99% |
| REDES ENERGETICAS NACIONAIS SA | RENE PL Equity | PT | EUR | 3.20% |
| NOS SGPS SA | NOS PL Equity | PT | EUR | 2.50% |
| NAVIGATOR COMPANY SA | NVG PL Equity | PT | EUR | 1.71% |
| CTT CORREIOS DE PORTUGAL SA | CTT PL Equity | PT | EUR | 1.22% |
| MOTA-ENGIL SGPS SA | EGL PL Equity | PT | EUR | 0.86% |

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