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XINT M G-DM HL Portugal P EUR Index

EUR

The XINT M G-DM HL Portugal P EUR Index covers the highly liquid and liquid segment of the Portuguese equity market. The index membership comprises the 3 largest companies by freefloat adjusted market value and represents approximately 85% of the Portuguese market.

INDEX PERFORMANCE - PRICE RETURN EUR



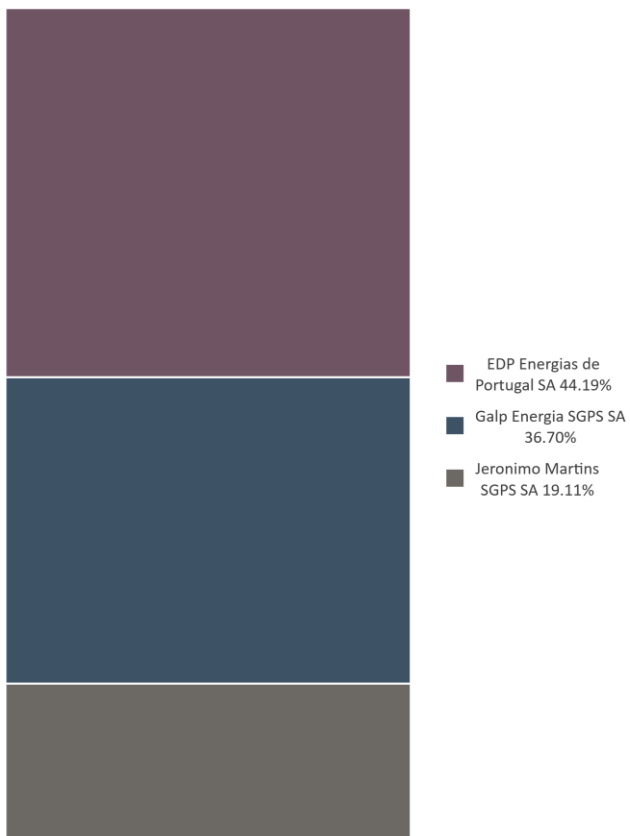
| Index Return % | annualised | Standard Deviation % | annualised | Maximum Drawdown |
|----------------|------------|----------------------|------------|------------------|
| 3M | -11.52 | 3M | 14.56 | From 7 Aug 2018 |
| 6M | 12.35 | 6M | 14.15 | To 27 Dec 2018 |
| 1Y | -8.19 | 1Y | 14.55 | Return -20.81% |

TOP 3 Largest Constituents

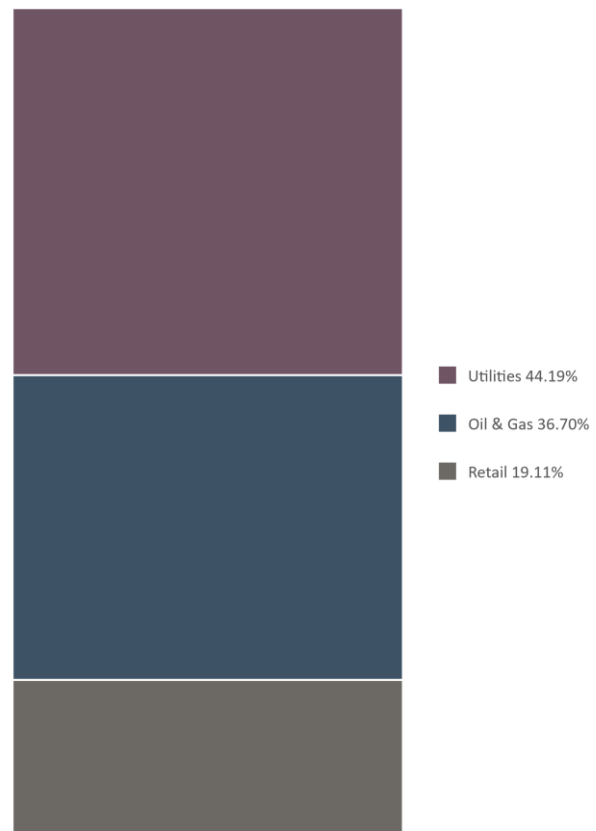
| | FFMV million | Weight | Industry Sector |
|------------------------------------|--------------|--------|-----------------|
| EDP Energias de Portugal SA 44.19% | 8,500 | 44.19% | Utilities |
| Galp Energia SGPS SA 36.70% | 7,060 | 36.70% | Oil & Gas |
| Jeronimo Martins SGPS SA 19.11% | 3,676 | 19.11% | Retail |

| | | |
|-------|--------|---------|
| Total | 19,237 | 100.00% |
|-------|--------|---------|

Top 10 by Free float-adjusted Market Capitalisation



Sector Allocation



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