

FACTSHEET - AS OF 30-Oct-2020

Solactive Brazil Consumer Index

DESCRIPTION

The Solactive Brazil Consumer Index tracks the price movements in shares of at least 20 and at most 40 Brazilian companies or companies focused on Brazil whose main business operations are in the consumer sector. The index is calculated as a total return index in USD and adjusted semi-annually.

HISTORICAL PERFORMANCE



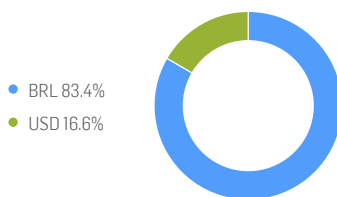
CHARACTERISTICS

ISIN / WKN	DE000A1DKPV3 / A1DKPV	Base Value / Base Date	100 Points / 31.05.2010
Bloomberg / Reuters	SOLBZLC Index / .SOLBZLC	Last Price	120.33
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Industry / Sector	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	USD	History	Available daily back to 31.05.2010
Index Members	33		

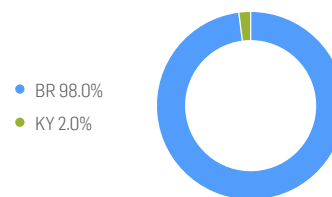
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.10%	-18.53%	11.90%	-31.47%	-38.90%	20.33%
Performance (p.a.)	-	-	-	-	-	1.79%
Volatility (p.a.)	31.47%	31.09%	37.82%	60.20%	64.73%	32.06%
High	137.55	146.63	155.26	208.59	208.59	208.59
Low	120.33	120.33	97.37	84.77	84.77	55.30
Sharpe Ratio	-1.89	-1.82	0.67	-0.53	-0.70	0.05
Max. Drawdown	-12.52%	-18.53%	-22.50%	-59.36%	-59.36%	-66.22%
VaR 95 \ 99				-95.1% \ -263.9%		-48.2% \ -82.3%
CVaR 95 \ 99				-179.0% \ -356.2%		-76.7% \ -142.7%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 30-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
LOCALIZA RENT A CAR SA	RENT3 BS Equity	BR	BRL	7.85%
VIA VAREJO SA	VVAR3 BS Equity	BR	BRL	7.70%
MAGAZINE LUIZA SA	MGLU3 BS Equity	BR	BRL	6.97%
NATURA & CO HOLDING SA	NTCO3 BS Equity	BR	BRL	5.58%
RAIA DROGASIL SA	RADL3 BS Equity	BR	BRL	4.57%
CIA BRASILEIRA DE DISTRIBUICAO	CBD UN Equity	BR	USD	4.42%
LOJAS RENNER SA	LREN3 BS Equity	BR	BRL	4.38%
COMPANHIA DE LOCACAO DAS AME	LCAM3 BS Equity	BR	BRL	4.25%
AMBEV SA	ABEV UN Equity	BR	USD	4.09%
COGNA EDUCACAO	COGN3 BS Equity	BR	BRL	3.95%
ATACADAO DISTRIBUICAO COMERC	CRFB3 BS Equity	BR	BRL	3.59%
SAO PAULO ALPARGATAS SA	ALPA4 BS Equity	BR	BRL	3.45%
B2W CIA DIGITAL	BTOW3 BS Equity	BR	BRL	3.42%
LOJAS AMERICANAS SA	LAME4 BS Equity	BR	BRL	3.41%
YDUQS PART	YDUQ3 BS Equity	BR	BRL	3.39%

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The index is launched on 31-May-2010. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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