

FACTSHEET - AS OF 20-May-2022

Solactive Brazil Financials Index

DESCRIPTION

The Solactive Brazil Financials 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 financial sector. The index is calculated as a total return index in USD and adjusted semi-annually.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000A1DKPW1 / A1DKPW	Base Value / Base Date	100 Points / 31.05.2010
Bloomberg / Reuters	SOLBZLX Index / .SOLBZLX	Last Price	96.24
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	28		

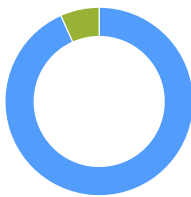
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-10.49%	-1.54%	14.74%	-12.67%	22.07%	-4.70%
Performance (p.a.)						-0.40%
Volatility (p.a.)	36.77%	35.68%	32.79%	33.76%	33.18%	34.15%
High	107.52	112.85	112.85	124.65	112.85	175.24
Low	85.96	85.96	74.56	74.56	74.56	42.27
Sharpe Ratio*	-2.04	-0.19	0.96	-0.40	2.03	-0.03
Max. Drawdown	-20.05%	-23.83%	-23.83%	-40.19%	-23.83%	-70.66%
VaR 95 \ 99				-57.7% \ -81.1%		-51.7% \ -87.4%
CVaR 95 \ 99				-76.0% \ -101.6%		-79.9% \ -141.1%

* 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).

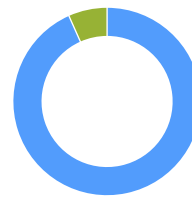
COMPOSITION BY CURRENCIES

- BRL 93.3%
- USD 6.7%



COMPOSITION BY COUNTRIES

- BR 93.3%
- KY 6.7%



TOP COMPONENTS AS OF 20-May-2022

Company	Ticker	Country	Currency	Index Weight (%)
BANCO DO BRASIL S.A.	BBAS3 BS Equity	BR	BRL	13.37%
ITAU UNIBANCO HLDG (MULTIPLO) PFD	ITUB4 BS Equity	BR	BRL	11.55%
BANCO BRADESCO SA ORD PFD	BBDC4 BS Equity	BR	BRL	11.09%
BANCO SANTANDER BRASIL SA UNITS	SANB11 BS Equity	BR	BRL	10.40%
B3 SA BRASIL BOLSA BALCAO	B3SA3 BS Equity	BR	BRL	10.11%
XP INC	XP UW Equity	KY	USD	6.08%
BB SEGURIDADE PARTICIPACOES	BBSE3 BS Equity	BR	BRL	5.65%
BANCO BTG PACTUAL SA-UNIT	BPAC11 BS Equity	BR	BRL	5.61%
MULTIPLAN EMPREENDIMENTOS	MULT3 BS Equity	BR	BRL	3.80%
BR MALLS PARTICIPACOES SA	BRML3 BS Equity	BR	BRL	2.61%
SUL AMERICA SA	SULA11 BS Equity	BR	BRL	1.84%
BANCO INTER SA-UNITS	BIDI11 BS Equity	BR	BRL	1.77%
GETNET ADQUIRENCIA E SERVICO	GETT11 BS Equity	BR	BRL	1.51%
CYRELA BRAZIL REALTY SA EMPREE	CYRE3 BS Equity	BR	BRL	1.50%
CAIXA SEGURIDADE PARTICIPACO	CXSE3 BS Equity	BR	BRL	1.46%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: indexing@solactive.com

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