

FACTSHEET - AS OF 17-May-2021

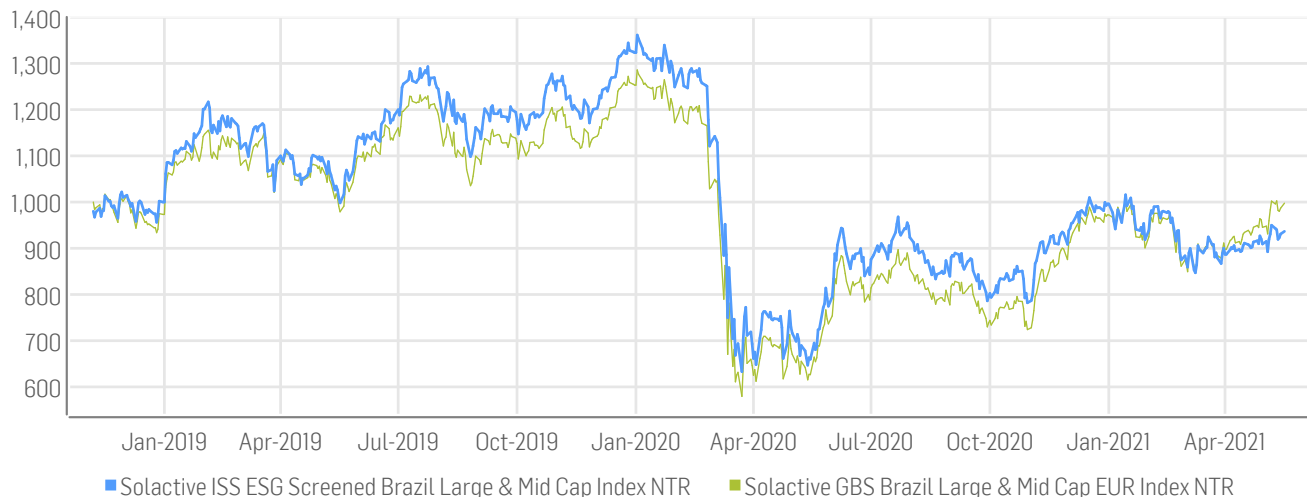
Solactive ISS ESG Screened Brazil Large & Mid Cap Index NTR

DESCRIPTION

"The Solactive ISS ESG Screened Brazil Large & Mid Cap Index NTR is part of the Solactive ISS ESG Screened Index Series, which aims to track various size and regional segments of the global stock market including only companies operating in accordance with market standards on ESG controversy screens. Those standards are based on established norms such as the United Nations Global Compact and the exclusion of significant involvement in defined sectors. The Indices aim to cover current and future regulation on ESG investments and also include a focus on issues related to climate change.

Starting from its base universe, the Solactive GBS Brazil Large & Mid Cap Index, the Solactive ISS ESG Screened Brazil Large & Mid Cap Index NTR excludes all stocks breaching the abovementioned ESG compliance criteria. The index is calculated as a Net Total Return index in EUR."

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOB3HI	Base Value / Base Date	1000 Points / 07.11.2018
Bloomberg / Reuters	/ .SESGBRLN	Last Price	936.62
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 07.11.2018
Index Members	50		

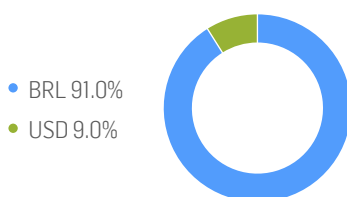
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	2.80%	-4.40%	1.26%	29.13%	-5.96%	-4.44%
Performance (p.a.)	-	-	-	-	-	-1.78%
Volatility (p.a.)	21.17%	29.54%	27.99%	31.87%	29.68%	39.61%
High	949.89	979.75	1015.80	1015.80	1015.80	1361.48
Low	892.44	846.91	846.91	725.33	846.91	632.90
Sharpe Ratio	1.91	-0.55	0.11	0.94	-0.49	-0.03
Max. Drawdown	-3.71%	-13.56%	-16.63%	-19.21%	-16.63%	-53.51%
VaR 95 \ 99				-48.5% \ -82.2%		-58.6% \ -130.0%
CVaR 95 \ 99				-67.5% \ -84.7%		-102.2% \ -210.5%

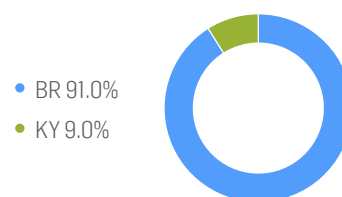
STATISTICS - GBS - Solactive GBS Brazil Large & Mid Cap EUR Index NTR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	6.78%	3.43%	14.69%	44.87%	2.60%	-0.24%
Performance (p.a.)	-	-	-	-	-	-0.10%
Volatility (p.a.)	21.46%	31.02%	28.72%	31.54%	30.17%	39.87%
High	1084.81	1084.81	1093.03	1093.03	1093.03	1391.31
Low	1005.03	919.06	919.06	745.08	919.06	626.97
Sharpe Ratio	5.73	0.49	1.14	1.46	0.25	0.01
Max. Drawdown	-3.42%	-12.58%	-15.92%	-19.29%	-15.92%	-54.94%
VaR 95 \ 99				-48.2% \ -81.3%		-52.7% \ -131.7%
CVaR 95 \ 99				-66.9% \ -98.2%		-103.9% \ -215.7%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 17-May-2021

Company	Ticker	Country	Currency	Index Weight (%)
ITAU UNIBANCO HLDG (MULTIPL) PFD	ITUB4 BS Equity	BR	BRL	9.36%
BANCO BRADESCO SA ORD PFD	BBDC4 BS Equity	BR	BRL	7.96%
B3 SA BRASIL BOLSA BALCAO	B3SA3 BS Equity	BR	BRL	7.21%
STONECO LTD	STNE UW Equity	KY	USD	4.31%
REDE D OR SAO LUIZ SA	RDOR3 BS Equity	BR	BRL	3.72%
SUZANO SA	SUZB3 BS Equity	BR	BRL	3.52%
MAGAZINE LUIZA SA	MGLU3 BS Equity	BR	BRL	3.40%
WEG SA	WEGE3 BS Equity	BR	BRL	3.24%
ITAUSA-INVESTIMENTOS ITAU-PR	ITSA4 BS Equity	BR	BRL	3.21%
NOTREDAME INT SA	GNDI3 BS Equity	BR	BRL	2.96%

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