

FACTSHEET - AS OF 09-May-2025

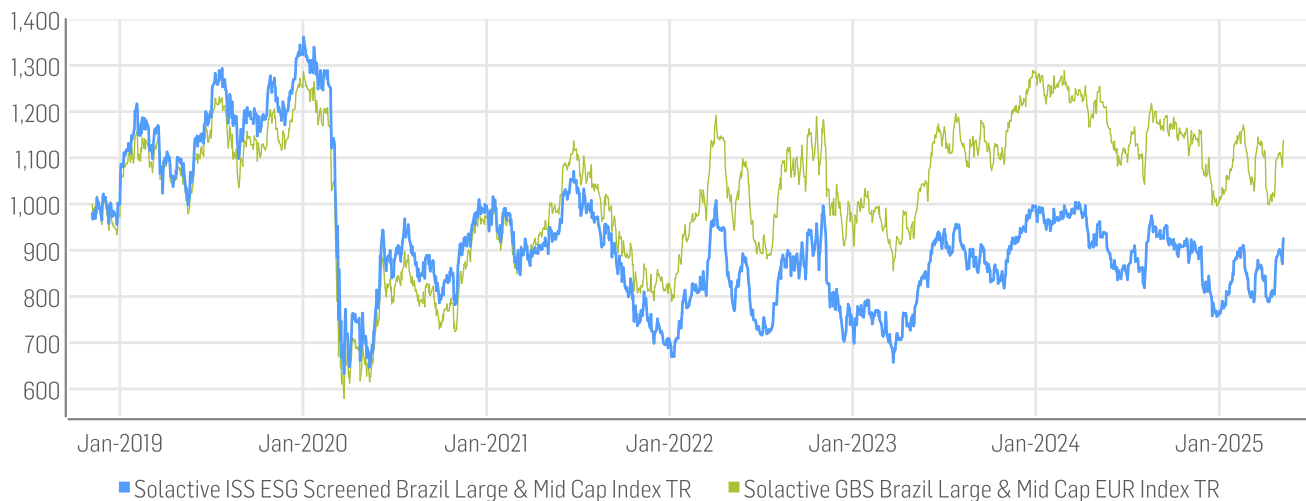
Solactive ISS ESG Screened Brazil Large & Mid Cap Index TR

DESCRIPTION

"The Solactive ISS ESG Screened Brazil Large & Mid Cap Index TR 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 TR excludes all stocks breaching the abovementioned ESG compliance criteria. The index is calculated as a Total Return index in EUR."

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|--------------|------------------------|---|
| ISIN / WKN | DE000SLOB3J7 | Base Value / Base Date | 1000 Points / 07.11.2018 |
| Bloomberg / Reuters | / .SESGBRLT | Last Price | 925.52 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | 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 | 42 | | |

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STATISTICS

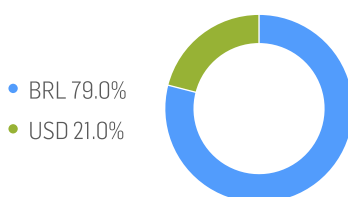
| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|---------|---------|-----------------|---------|------------------|
| Performance | 17.33% | 4.13% | 3.34% | -0.94% | 21.38% | -5.57% |
| Performance (p.a.) | | | | | | -0.88% |
| Volatility (p.a.) | 25.38% | 27.02% | 26.52% | 24.09% | 25.14% | 32.52% |
| High | 925.52 | 925.52 | 925.52 | 974.59 | 925.52 | 1361.48 |
| Low | 788.21 | 788.14 | 757.00 | 757.00 | 762.51 | 632.90 |
| Sharpe Ratio* | 23.56 | 0.58 | 0.18 | -0.13 | 2.82 | -0.09 |
| Max. Drawdown | -3.41% | -13.46% | -17.54% | -22.33% | -13.46% | -53.51% |
| VaR 95 \ 99 | | | | -40.3% \ -65.5% | | -48.0% \ -82.2% |
| CVaR 95 \ 99 | | | | -56.8% \ -79.6% | | -77.3% \ -142.7% |

* 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).

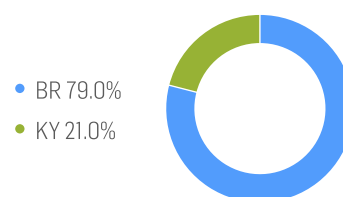
STATISTICS - GBS - Solactive GBS Brazil Large & Mid Cap EUR Index TR

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|------------------|
| Performance | 12.65% | -0.10% | 0.63% | -6.78% | 13.14% | 13.79% |
| Performance (p.a.) | | | | | | 2.01% |
| Volatility (p.a.) | 22.90% | 25.66% | 24.25% | 22.18% | 23.47% | 31.78% |
| High | 1231.30 | 1266.78 | 1266.78 | 1320.91 | 1266.78 | 1394.78 |
| Low | 1080.48 | 1080.48 | 1077.90 | 1077.90 | 1080.48 | 626.97 |
| Sharpe Ratio* | 14.17 | -0.10 | -0.04 | -0.41 | 1.69 | -0.01 |
| Max. Drawdown | -2.85% | -14.71% | -14.71% | -18.40% | -14.71% | -54.94% |
| VaR 95 \ 99 | | | | -35.4% \ -63.9% | | -46.1% \ -83.3% |
| CVaR 95 \ 99 | | | | -51.8% \ -77.6% | | -76.2% \ -148.2% |

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



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TOP COMPONENTS AS OF 09-May-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|-----------------------------------|------------------|---------|----------|------------------|
| NU HOLDINGS LTD | NU UN Equity | KY | USD | 16.46% |
| ITAU UNIBANCO HLDG (MULTIPLO) PFD | ITUB4 BS Equity | BR | BRL | 13.42% |
| BANCO BRADESCO SA ORD PFD | BBDC4 BS Equity | BR | BRL | 5.31% |
| B3 SA BRASIL BOLSA BALCAO | B3SA3 BS Equity | BR | BRL | 5.16% |
| ITAUSA-INVESTIMENTOS ITAU-PR | ITSA4 BS Equity | BR | BRL | 4.30% |
| WEG SA | WEGE3 BS Equity | BR | BRL | 4.19% |
| CIA SANEAMENTO BASICO DE SP | SBSP3 BS Equity | BR | BRL | 3.62% |
| BANCO DO BRASIL S.A. | BBAS3 BS Equity | BR | BRL | 3.44% |
| CENTRAIS ELETRICAS BRASILIER | ELET3 BS Equity | BR | BRL | 3.41% |
| BANCO BTG PACTUAL SA-UNIT | BPAC11 BS Equity | BR | BRL | 3.24% |

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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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