

FACTSHEET - AS OF 17-May-2021

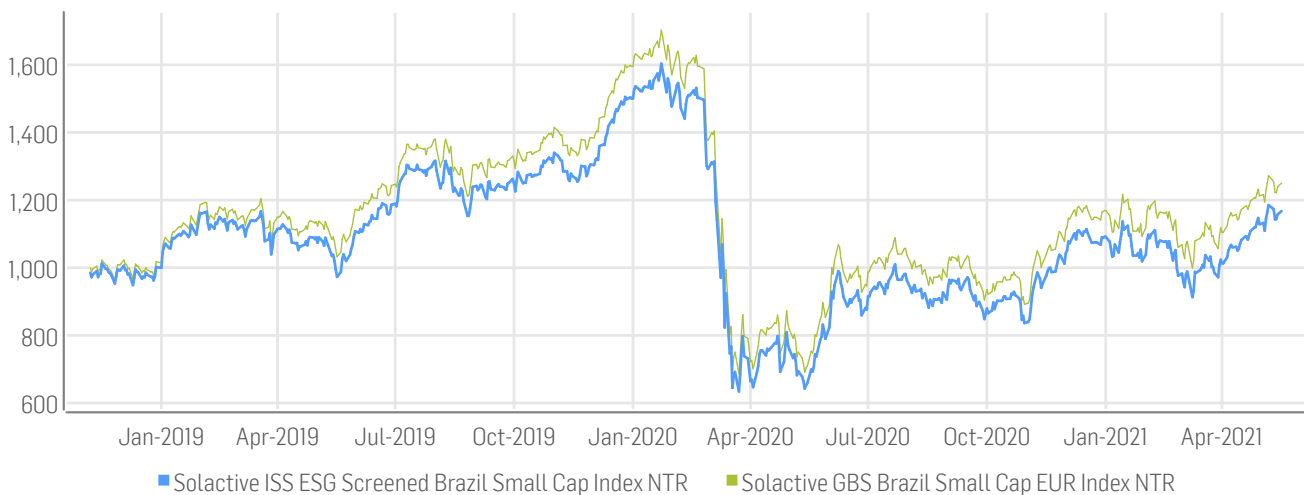
Solactive ISS ESG Screened Brazil Small Cap Index NTR

DESCRIPTION

"The Solactive ISS ESG Screened Brazil Small 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 Small Cap Index, the Solactive ISS ESG Screened Brazil Small 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	DE000SLOB3L3	Base Value / Base Date	1000 Points / 07.11.2018
Bloomberg / Reuters	/ .SESGBRSN	Last Price	1167.45
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	86		

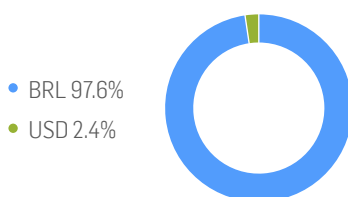
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	7.89%	8.37%	16.89%	58.28%	6.97%	18.50%
Performance (p.a.)	-	-	-	-	-	6.96%
Volatility (p.a.)	21.68%	32.99%	30.56%	33.90%	32.83%	42.51%
High	1185.10	1185.10	1185.10	1185.10	1185.10	1603.33
Low	1082.84	913.04	913.04	737.60	913.04	633.93
Sharpe Ratio	7.04	1.19	1.24	1.77	0.61	0.18
Max. Drawdown	-3.54%	-15.33%	-19.68%	-19.68%	-19.68%	-60.46%
VaR 95 \ 99				-49.3% \ -86.2%		-53.4% \ -138.8%
CVaR 95 \ 99				-68.6% \ -91.4%		-113.2% \ -250.7%

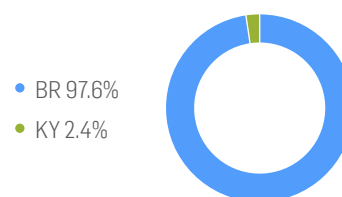
STATISTICS - GBS - Solactive GBS Brazil Small Cap EUR Index NTR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	6.61%	7.56%	17.67%	56.91%	6.91%	24.99%
Performance (p.a.)	-	-	-	-	-	9.24%
Volatility (p.a.)	21.08%	32.32%	30.16%	33.42%	32.38%	41.98%
High	1342.83	1342.83	1342.83	1342.83	1342.83	1796.83
Low	1237.37	1054.91	1054.91	840.67	1054.91	725.39
Sharpe Ratio	5.63	1.08	1.31	1.75	0.62	0.23
Max. Drawdown	-3.99%	-14.21%	-17.86%	-18.11%	-17.86%	-59.63%
VaR 95 \ 99				-48.1% \ -83.2%		-53.0% \ -139.3%
CVaR 95 \ 99				-67.2% \ -89.8%		-111.7% \ -248.5%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 17-May-2021

Company	Ticker	Country	Currency	Index Weight (%)
TOTVS SA	TOTS3 BS Equity	BR	BRL	3.97%
AZUL SA	AZUL4 BS Equity	BR	BRL	3.19%
METALURGICA GERDAU SA	GOAU4 BS Equity	BR	BRL	3.03%
SUL AMERICA SA	SULA11 BS Equity	BR	BRL	2.84%
LOCAWEB SERVICOS DE INTERNET	LWSA3 BS Equity	BR	BRL	2.79%
YDUQS PART	YDUQ3 BS Equity	BR	BRL	2.78%
BR MALLS PARTICIPACOES SA	BRML3 BS Equity	BR	BRL	2.63%
TRANSMISSORA ALIANCA DE-UNIT	TAE11 BS Equity	BR	BRL	2.54%
COMPANHIA DE LOCACAO DAS AME	LCAM3 BS Equity	BR	BRL	2.45%
OI S.A.	OIBR3 BS Equity	BR	BRL	2.37%

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