

FACTSHEET - AS OF 06-Nov-2024

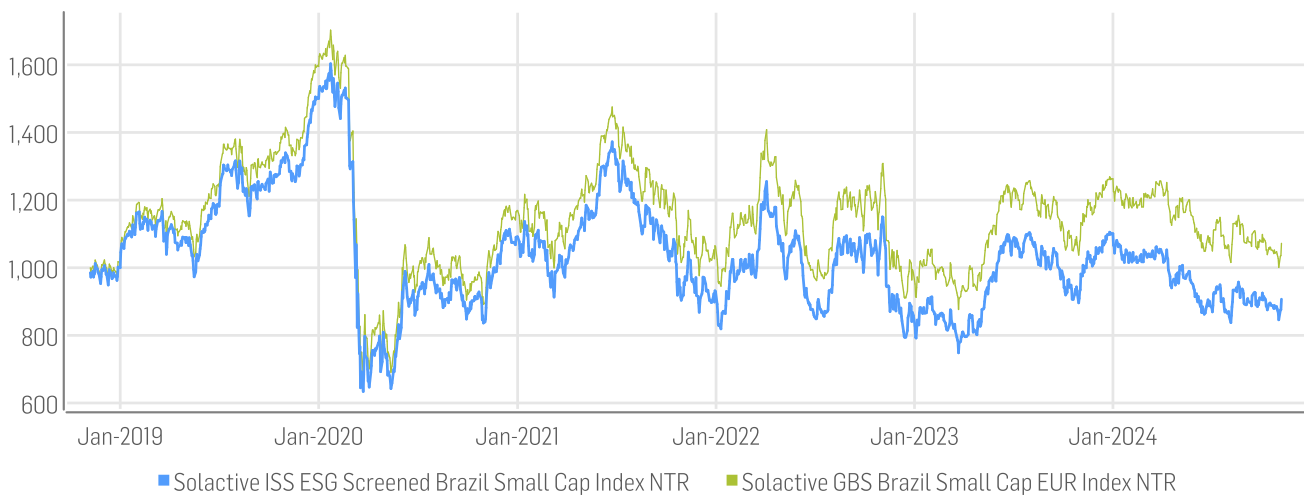
Solactive ISS ESG Screened Brazil Small Cap Index NTR

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	907.01
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	76		

STATISTICS

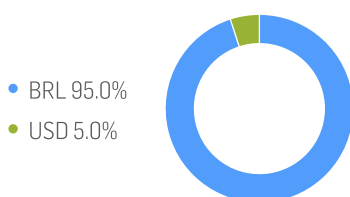
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.10%	0.90%	-6.53%	-9.70%	-17.61%	-7.94%
Performance (p.a.)						-1.37%
Volatility (p.a.)	22.80%	24.77%	24.51%	23.36%	23.70%	36.23%
High	907.89	957.61	989.75	1105.18	1100.92	1603.33
Low	845.87	845.87	837.52	837.52	837.52	633.93
Sharpe Ratio*	-0.19	0.02	-0.65	-0.56	-0.99	-0.13
Max. Drawdown	-6.83%	-11.67%	-15.38%	-24.22%	-23.93%	-60.46%
VaR 95 \ 99				-39.8% \ -60.9%		-53.1% \ -93.5%
CVaR 95 \ 99				-51.3% \ -64.6%		-87.2% \ -170.5%

* 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).

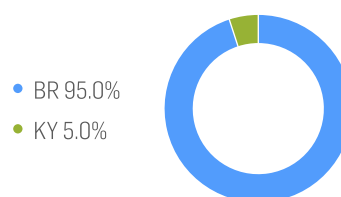
STATISTICS - GBS - Solactive GBS Brazil Small Cap EUR Index NTR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.68%	-1.31%	-7.83%	-7.25%	-15.11%	7.22%
Performance (p.a.)						1.17%
Volatility (p.a.)	22.56%	24.59%	23.83%	22.50%	22.86%	35.51%
High	1139.23	1218.52	1267.22	1339.09	1332.84	1796.83
Low	1056.26	1056.26	1056.26	1056.26	1056.26	725.39
Sharpe Ratio*	-0.49	-0.34	-0.77	-0.47	-0.90	-0.06
Max. Drawdown	-7.28%	-13.32%	-16.65%	-21.12%	-20.75%	-59.63%
VaR 95 \ 99				-40.9% \ -54.7%		-52.2% \ -90.2%
CVaR 95 \ 99				-49.4% \ -59.8%		-85.3% \ -168.6%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 06-Nov-2024

Company	Ticker	Country	Currency	Index Weight (%)
INTER & CO INC - CL A	INTR UW Equity	KY	USD	4.17%
ALLOS SA	ALOS3 BS Equity	BR	BRL	3.80%
SANTOS BRASIL PARTICIPACOES S.A.	STBP3 BS Equity	BR	BRL	3.72%
AMBIPAR PARTICIPACOES E EMPR	AMBP3 BS Equity	BR	BRL	3.69%
TRANSMISSORA ALIANCA DE-UNIT	TAE11 BS Equity	BR	BRL	3.43%
METALURGICA GERDAU SA	GOAU4 BS Equity	BR	BRL	3.38%
GPS PARTICIPACOES E EMPREEND	GGPS3 BS Equity	BR	BRL	2.99%
CYRELA BRAZIL REALTY SA EMPREE	CYRE3 BS Equity	BR	BRL	2.64%
MARCOPOLO SA	POM04 BS Equity	BR	BRL	2.60%
MARFRIG ALIMENTOS SA	MRF3 BS Equity	BR	BRL	2.43%

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