

FACTSHEET - AS OF 09-May-2025

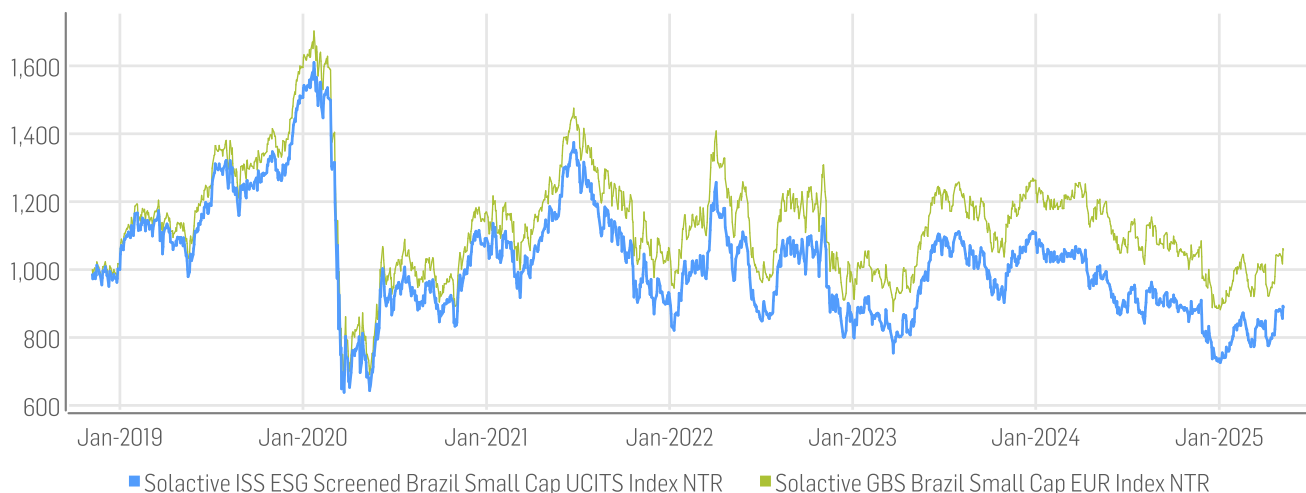
Solactive ISS ESG Screened Brazil Small Cap UCITS Index NTR

DESCRIPTION

"The Solactive ISS ESG Screened Brazil Small Cap UCITS 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 UCITS 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 | DE000SLOB3S8 | Base Value / Base Date | 1000 Points / 07.11.2018 |
| Bloomberg / Reuters | SESGBSUN Index/ .SESGBSUN | Last Price | 889.54 |
| 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 | 69 | | |

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STATISTICS

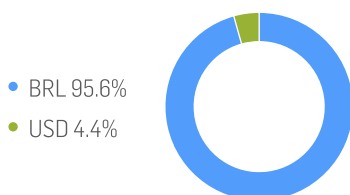
| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|---------|---------|-----------------|---------|------------------|
| Performance | 14.72% | 6.68% | 2.22% | -8.56% | 20.72% | -9.72% |
| Performance (p.a.) | | | | | | -1.56% |
| Volatility (p.a.) | 22.79% | 26.50% | 28.71% | 26.75% | 25.37% | 35.71% |
| High | 892.40 | 892.40 | 909.98 | 994.54 | 892.40 | 1610.27 |
| Low | 775.37 | 772.52 | 725.79 | 725.79 | 725.79 | 638.24 |
| Sharpe Ratio* | 18.89 | 1.05 | 0.08 | -0.41 | 2.69 | -0.10 |
| Max. Drawdown | -3.12% | -11.46% | -20.24% | -27.02% | -11.46% | -60.36% |
| VaR 95 \ 99 | | | | -40.9% \ -73.8% | | -53.1% \ -93.6% |
| CVaR 95 \ 99 | | | | -66.0% \ -96.4% | | -86.2% \ -165.9% |

* 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).

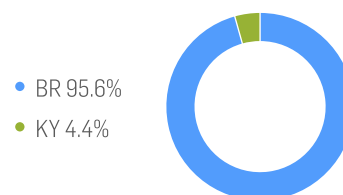
STATISTICS - GBS - Solactive GBS Brazil Small Cap EUR Index NTR

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|------------------|
| Performance | 14.76% | 5.64% | 2.78% | -9.68% | 18.19% | 5.76% |
| Performance (p.a.) | | | | | | 0.86% |
| Volatility (p.a.) | 22.79% | 26.72% | 28.32% | 26.28% | 25.27% | 35.00% |
| High | 1120.31 | 1120.31 | 1144.47 | 1267.22 | 1120.31 | 1796.83 |
| Low | 972.58 | 971.54 | 930.73 | 930.73 | 930.73 | 725.39 |
| Sharpe Ratio* | 18.97 | 0.85 | 0.13 | -0.46 | 2.31 | -0.04 |
| Max. Drawdown | -2.87% | -11.89% | -18.68% | -26.55% | -11.89% | -59.63% |
| VaR 95 \ 99 | | | | -41.8% \ -71.7% | | -52.2% \ -93.1% |
| CVaR 95 \ 99 | | | | -64.5% \ -97.4% | | -84.6% \ -164.4% |

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 09-May-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|--------------------------------------|-----------------|---------|----------|------------------|
| SENDAS DISTRIBUIDORA SA | ASAI3 BS Equity | BR | BRL | 5.33% |
| HYPERA SA | HYPE3 BS Equity | BR | BRL | 3.96% |
| ALLOS SA | ALOS3 BS Equity | BR | BRL | 3.83% |
| INTER & CO INC - CL A | INTR UW Equity | KY | USD | 3.78% |
| SANTOS BRASIL PARTICIPACOES S.A. | STBP3 BS Equity | BR | BRL | 3.51% |
| MULTIPLAN EMPREENDIMENTOS | MULT3 BS Equity | BR | BRL | 3.28% |
| TRANSMISSORA ALIANCA DE-UNIT | TAE11 BS Equity | BR | BRL | 3.23% |
| CIA TRANSMISSAO ENERGIA PAULISTA PFD | ISAE4 BS Equity | BR | BRL | 2.76% |
| CYRELA BRAZIL REALTY SA EMPREE | CYRE3 BS Equity | BR | BRL | 2.65% |
| GPS PARTICIPACOES E EMPREEND | GGPS3 BS Equity | BR | BRL | 2.44% |

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