

FACTSHEET - AS OF 05-May-2021

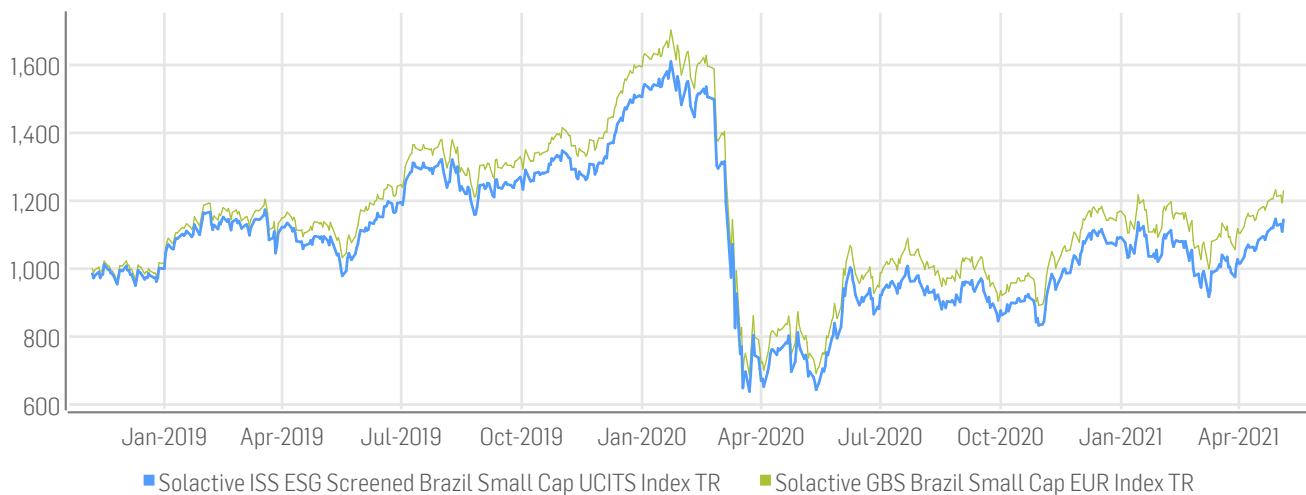
Solactive ISS ESG Screened Brazil Small Cap UCITS Index TR

DESCRIPTION

"The Solactive ISS ESG Screened Brazil Small Cap UCITS 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 Small Cap Index, the Solactive ISS ESG Screened Brazil Small Cap UCITS 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	DE000SLOB3T6	Base Value / Base Date	1000 Points / 07.11.2018
Bloomberg / Reuters	/ .SESGBSUT	Last Price	1144.35
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	75		

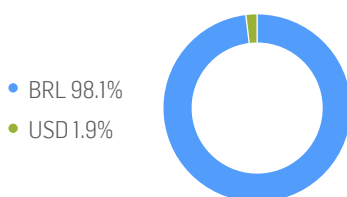
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	10.58%	4.99%	22.00%	64.10%	4.81%	16.14%
Performance (p.a.)	-	-	-	-	-	6.19%
Volatility (p.a.)	18.80%	32.86%	31.50%	35.33%	33.52%	42.78%
High	1146.51	1146.51	1146.51	1146.51	1146.51	1610.27
Low	1034.89	917.24	917.24	643.35	917.24	638.28
Sharpe Ratio	12.80	0.68	1.59	1.86	0.45	0.16
Max. Drawdown	-3.23%	-17.60%	-19.31%	-19.31%	-19.31%	-60.36%
VaR 95 \ 99				-50.9% \ -85.9%		-54.2% \ -139.1%
CVaR 95 \ 99				-69.3% \ -90.5%		-113.0% \ -250.0%

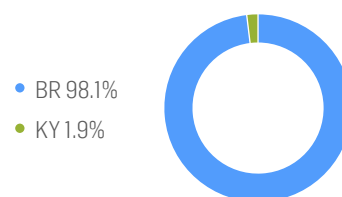
STATISTICS - GBS - Solactive GBS Brazil Small Cap EUR Index TR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	9.31%	4.88%	22.50%	63.77%	5.14%	22.94%
Performance (p.a.)	-	-	-	-	-	8.64%
Volatility (p.a.)	18.26%	32.31%	31.05%	34.48%	33.13%	42.16%
High	1300.53	1300.53	1300.53	1300.53	1300.53	1796.97
Low	1186.99	1055.05	1055.05	728.99	1055.05	725.49
Sharpe Ratio	10.73	0.68	1.66	1.90	0.49	0.22
Max. Drawdown	-3.10%	-16.51%	-17.86%	-18.11%	-17.86%	-59.63%
VaR 95 \ 99				-48.5% \ -83.2%		-53.0% \ -139.3%
CVaR 95 \ 99				-67.9% \ -89.8%		-111.7% \ -248.5%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 05-May-2021

Company	Ticker	Country	Currency	Index Weight (%)
BANCO INTER SA-UNITS	BID111 BS Equity	BR	BRL	6.65%
BRADESPAR SA	BRAP4 BS Equity	BR	BRL	5.09%
TOTVS SA	TOTS3 BS Equity	BR	BRL	4.29%
METALURGICA GERDAU SA	GOAU4 BS Equity	BR	BRL	3.08%
SUL AMERICA SA	SULA11 BS Equity	BR	BRL	3.01%
AZUL SA	AZUL4 BS Equity	BR	BRL	3.00%
USINAS SIDER MINAS GER-PF A	USIM5 BS Equity	BR	BRL	2.99%
OI S.A.	OIBR3 BS Equity	BR	BRL	2.71%
TRANSMISSORA ALIANCA DE-UNIT	TAE11 BS Equity	BR	BRL	2.52%
YDUQS PART	YDUQ3 BS Equity	BR	BRL	2.52%

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