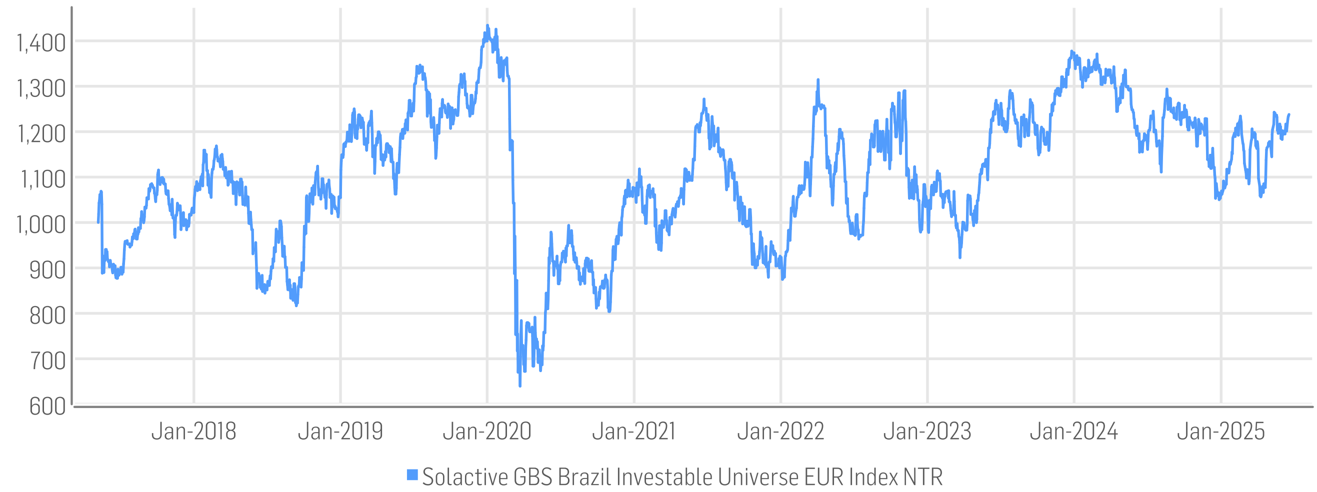
FACTSHEET - Solactive GBS Brazil Investable Universe EUR Index NTR
AS OF 19-Jun-2025

DESCRIPTION

The Solactive GBS Brazil Investable Universe EUR Index NTR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the investable universe covering approximately the largest 99% of the free-float market capitalization in the Brazilian market. It is calculated as a net total return index in EUR and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	16.75%	-22.80%	31.11%	13.48%	-14.18%	-23.13%

CHARACTERISTICS

ISIN / WKN	DE000SLOMQ67 / SLOMQ6
Bloomberg / Reuters	/.SBRIUCEN
Index Calculator	Solactive AG
Index Type	Net Total Return
Index Currency	EUR
Index Members	128

Base Value / Base Date	1000.00 Points / 08.05.2017
Last Price	1238.05
Dividends	Reinvested
Calculation	8:00am to 10:30pm (CET), every 60 seconds
History	Available daily back to 08.05.2017

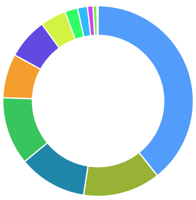
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.51%	3.66%	14.01%	3.55%	16.75%	23.80%
Performance (p.a.)						2.67%
Volatility (p.a.)	17.20%	22.90%	21.98%	21.27%	22.03%	28.68%
High	1238.05	1242.92	1242.92	1293.93	1242.92	1434.42
Low	1182.86	1056.40	1050.22	1050.22	1056.40	639.65
Sharpe Ratio*	0.26	0.60	1.30	0.08	1.71	0.03
Max. Drawdown	-3.97%	-11.83%	-14.42%	-18.83%	-14.42%	-55.41%
VaR 95 \ 99				-34.5% \ -65.2%		-41.3% \ -75.1%
CVaR 95 \ 99				-48.7% \ -78.8%		-69.4% \ -132.2%

* 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).

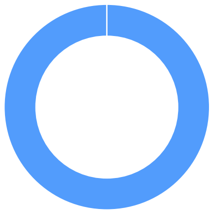
COMPOSITION BY SECTORS

- Finance 39.3%
- Energy 13.1%
- Non-Energy Materials 11.6%
- Utilities 11.5%
- Industrials 7.5%
- Consumer Non-Cyclicals 6.9%
- Consumer Cyclicals 4.4%
- Healthcare 2.2%
- Telecommunications 1.7%
- Technology 0.9%
- Business Services 0.7%
- Consumer Services 0.2%



COMPOSITION BY COUNTRIES

- Brazil 100.0%



TOP COMPONENTS AS OF 19-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
NU HOLDINGS LTD	NU UN Equity	BR	USD	9.18%
ITAU UNIBANCO HLDG (MULTIPLO) PFD	ITUB4 BS Equity	BR	BRL	7.98%
VALE (VALE DO RIO DOCE) SA ORD	VALE3 BS Equity	BR	BRL	7.47%
PETROLEO BRASILEIRO SA PETROBRAS	PETR4 BS Equity	BR	BRL	5.76%
PETROBRAS ORD	PETR3 BS Equity	BR	BRL	5.38%
BANCO BRADESCO SA ORD PFD	BBDC4 BS Equity	BR	BRL	3.54%
B3 SA BRASIL BOLSA BALCAO	B3SA3 BS Equity	BR	BRL	2.94%
ITAUSA-INVESTIMENTOS ITAU-PR	ITSA4 BS Equity	BR	BRL	2.55%
WEG SA	WEGE3 BS Equity	BR	BRL	2.52%
AMBEV SA	ABEV3 BS Equity	BR	BRL	2.42%

SOLACTIVE
German Index Engineering

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