

FACTSHEET - Solactive GBS Emerging Markets Latin America Large & Mid Cap CAD Index NTR

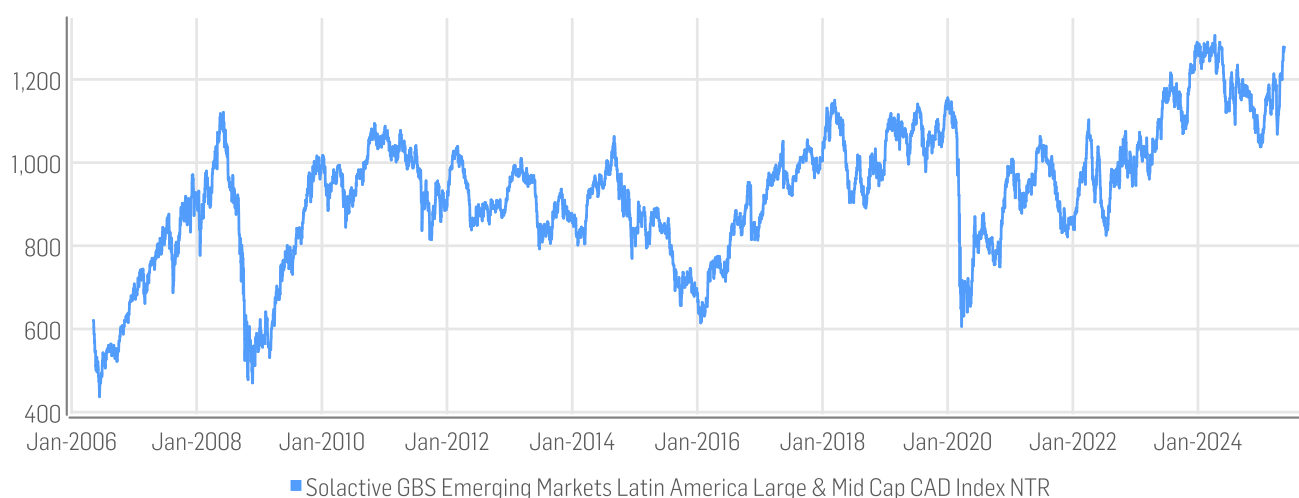
AS OF 20-May-2025



DESCRIPTION

The Solactive GBS Emerging Markets Latin America Large & Mid Cap CAD 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 large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the Emerging Markets Latin America. It is calculated as a net total return index in CAD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	22.88%	-18.91%	30.42%	14.46%	-12.34%	-13.20%

CHARACTERISTICS

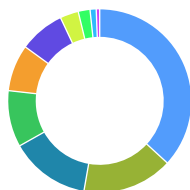
ISIN / WKN	DE000SLONX59 / SLONX5	Base Value / Base Date	620.84 Points / 08.05.2006
Bloomberg / Reuters	/SELLMCCN	Last Price	1277.56
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00am to 10:30pm (CET), every 15 seconds
Index Currency	CAD	History	Available daily back to 08.05.2006
Index Members	98		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	13.18%	8.53%	15.26%	3.34%	22.88%	105.78%
Performance (p.a.)						3.86%
Volatility (p.a.)	15.76%	22.40%	19.63%	17.86%	20.02%	23.43%
High	1277.94	1277.94	1277.94	1277.94	1277.94	1305.83
Low	1135.73	1068.28	1037.71	1037.71	1037.99	436.89
Max. Drawdown	-1.16%	-11.97%	-11.97%	-16.06%	-11.97%	-58.05%
VaR 95 \ 99				-30.7% \ -45.6%		-35.2% \ -64.4%
CVaR 95 \ 99				-43.3% \ -73.0%		-57.3% \ -103.9%

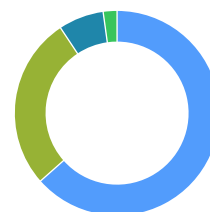
COMPOSITION BY SECTORS

- Finance 36.8%
- Consumer Non-Cyclicals 15.9%
- Non-Energy Materials 14.1%
- Energy 9.9%
- Utilities 8.2%
- Industrials 8.0%
- Telecommunications 3.3%
- Consumer Cyclicals 2.1%
- Healthcare 1.1%
- Technology 0.6%



COMPOSITION BY COUNTRIES

- Brazil 63.5%
- Mexico 27.2%
- Chile 7.1%
- Colombia 2.2%



TOP COMPONENTS AS OF 20-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
NU HOLDINGS LTD	NU UN Equity	BR	USD	6.93%
ITAU UNIBANCO HLDG (MULTIPLO) PFD	ITUB4 BS Equity	BR	BRL	5.82%
VALE (VALE DO RIO DOCE) SA ORD	VALE3 BS Equity	BR	BRL	5.66%
GRUPO FINANCIERO BANORTE SAB DE CV	GFNORTEO MF Equity	MX	MXN	4.19%
PETROLEO BRASILEIRO SA PETROBRAS	PETR4 BS Equity	BR	BRL	3.95%
PETROBRAS ORD	PETR3 BS Equity	BR	BRL	3.61%
FOMENTO ECONOMICO MEXICA - UBD	FEMSAUBD MF Equity	MX	MXN	3.24%
WAL-MART DE MEXICO SAB DE CV	WALMEX* MF Equity	MX	MXN	2.74%
GRUPO MEXICO SAB DE CV	GMEXICOB MF Equity	MX	MXN	2.72%
BANCO BRADESCO SA ORD PFD	BBDC4 BS Equity	BR	BRL	2.32%

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