

FACTSHEET - AS OF 01-Feb-2023

Brasilien Infrastruktur Select Total Return Index

DESCRIPTION

The Solactive Brasilien Infrastruktur Select Total Return Index tracks the price movements in shares of selected companies which operate in the Brazilian Infrastructure business. The index is calculated as a total return index in Euro and adjusted annually.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA0BR5 / SLA0BR	Base Value / Base Date	100 Points / 29.11.2009
Bloomberg / Reuters	BRAIN Index / .BRAINF	Last Price	54.98
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Industry / Sector	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 29.11.2009
Index Members	8		

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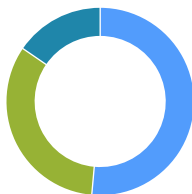
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	8.36%	-12.65%	-2.26%	14.73%	6.61%	-45.02%
Performance (p.a.)						-4.79%
Volatility (p.a.)	25.70%	32.73%	34.95%	30.98%	25.33%	30.30%
High	56.04	62.94	62.94	62.94	56.04	103.64
Low	48.97	48.37	48.37	48.29	48.97	34.56
Sharpe Ratio*	6.37	-1.35	-0.18	0.42	4.00	-0.22
Max. Drawdown	-3.49%	-23.15%	-23.15%	-23.15%	-5.04%	-66.65%
VaR 95 \ 99				-53.5% \ -75.9%		-46.6% \ -81.9%
CVaR 95 \ 99				-68.5% \ -104.1%		-72.2% \ -125.2%

* 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).

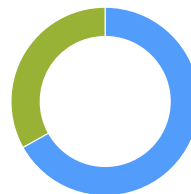
COMPOSITION BY CURRENCIES

- BRL 51.4%
- EUR 33.1%
- USD 15.4%



COMPOSITION BY COUNTRIES

- BR 66.9%
- ES 33.1%



TOP COMPONENTS AS OF 01-Feb-2023

Company	Ticker	Country	Currency	Index Weight (%)
REPSOL SA	REP SQ Equity	ES	EUR	25.37%
BANCO DO BRASIL S.A.	BBAS3 BS Equity	BR	BRL	18.26%
ITAU UNIBANCO HLDNG-PREF ADR	ITUB UN Equity	BR	USD	15.45%
CIA DE CONCESSOES RODOVIARIA	CCRO3 BS Equity	BR	BRL	11.83%
CIELO SA	CIEL3 BS Equity	BR	BRL	9.23%
DEXCO SA	DXCO3 BS Equity	BR	BRL	8.35%
TELEFONICA SA	TEF SQ Equity	ES	EUR	7.74%
CIA BRASILEIRA DE DISTRIBUICAO GRUPO PAO DE ACUCAR	PCAR3 BS Equity	BR	BRL	3.77%

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