

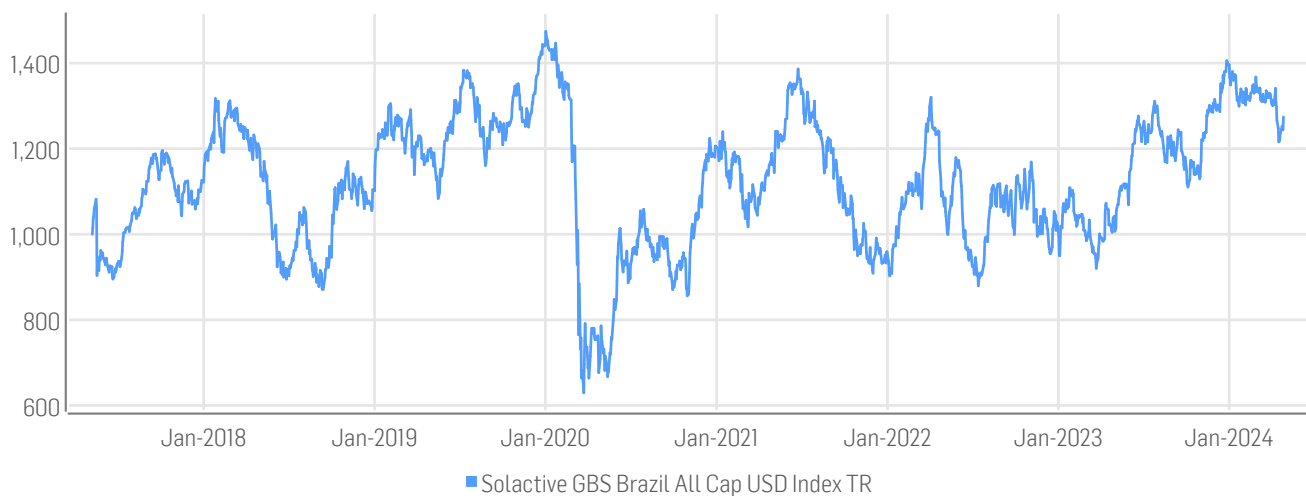
FACTSHEET - AS OF 26-Apr-2024

Solactive GBS Brazil All Cap USD Index TR

DESCRIPTION

The Solactive GBS Brazil All Cap USD Index TR 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 all cap covering approximately the largest 100% of the free-float market capitalization in the Brazilian market. It is calculated as a total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLA4T2	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SBRACUT	Last Price	1274.19
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	USD	History	Available daily back to 08.05.2017
Index Members	177		

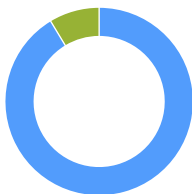
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.17%	-4.88%	10.16%	26.53%	-8.73%	27.42%
Performance (p.a.)						3.54%
Volatility (p.a.)	21.64%	18.42%	19.42%	21.12%	18.09%	33.10%
High	1340.97	1367.40	1405.62	1405.62	1396.14	1473.96
Low	1215.92	1215.92	1129.52	1007.01	1215.92	629.54
Sharpe Ratio*	-2.11	-1.29	0.84	1.03	-1.65	-0.05
Max. Drawdown	-9.33%	-11.08%	-13.50%	-15.28%	-12.91%	-57.29%
VaR 95 \ 99				-35.4% \ -47.9%		-48.6% \ -85.5%
CVaR 95 \ 99				-43.2% \ -55.5%		-78.8% \ -152.2%

* 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).

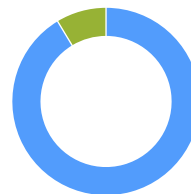
COMPOSITION BY CURRENCIES

- BRL 91.3%
- USD 8.7%



COMPOSITION BY COUNTRIES

- BR 91.3%
- KY 8.7%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
VALE (VALE DO RIO DOCE) SA ORD	VALE3 BS Equity	BR	BRL	10.23%
PETROLEO BRASILEIRO SA PETROBRAS	PETR4 BS Equity	BR	BRL	7.86%
PETROBRAS ORD	PETR3 BS Equity	BR	BRL	6.73%
ITAU UNIBANCO HLDG (MULTIPL0) PFD	ITUB4 BS Equity	BR	BRL	6.48%
NU HOLDINGS LTD	NU UN Equity	KY	USD	5.41%
BANCO BRADESCO SA ORD PFD	BBDC4 BS Equity	BR	BRL	2.99%
B3 SA BRASIL BOLSA BALCAO	B3SA3 BS Equity	BR	BRL	2.58%
WEG SA	WEGE3 BS Equity	BR	BRL	2.42%
AMBEV SA	ABEV3 BS Equity	BR	BRL	2.20%
ITAUSA-INVESTIMENTOS ITAU-PR	ITSA4 BS Equity	BR	BRL	2.18%

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