

FACTSHEET - Solactive GBS Brazil All Cap USD Index NTR

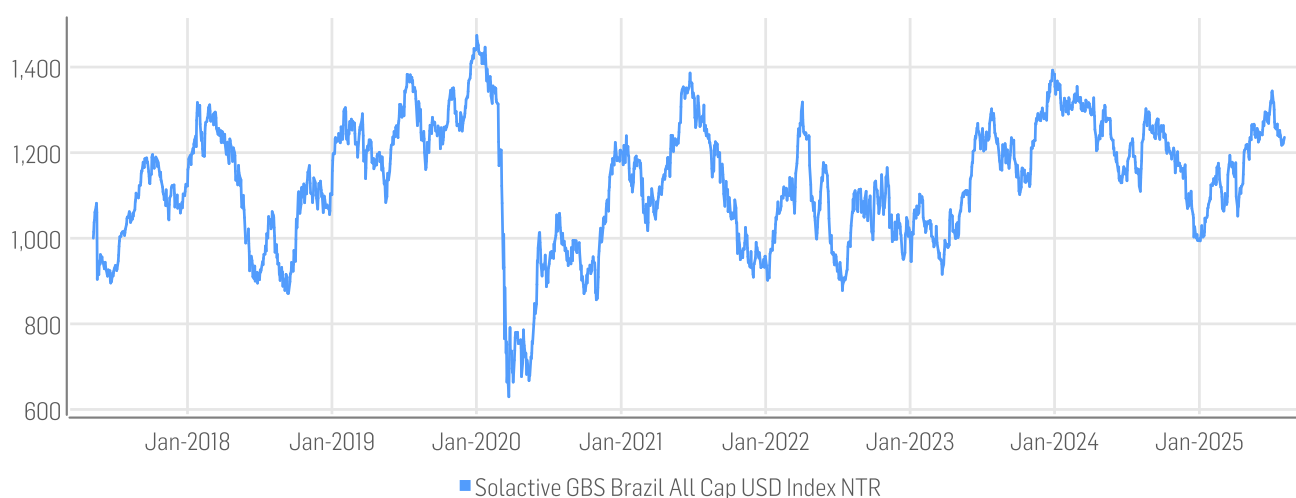
AS OF 04-Aug-2025



DESCRIPTION

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

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	23.79%	-27.83%	35.72%	6.39%	-20.36%	-16.53%

CHARACTERISTICS

ISIN / WKN	SLA4T3	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SBRACUN	Last Price	1235.94
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	152		

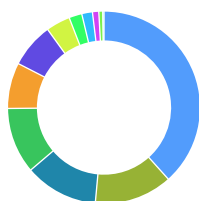
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-8.05%	3.85%	9.66%	1.03%	23.79%	23.59%
Performance (p.a.)						2.60%
Volatility (p.a.)	16.32%	18.61%	22.55%	22.37%	22.00%	31.62%
High	1317.22	1344.19	1344.19	1344.19	1344.19	1473.95
Low	1217.23	1184.35	1051.71	993.76	993.76	629.53
Sharpe Ratio*	-4.19	0.65	0.72	-0.15	1.78	-0.06
Max. Drawdown	-9.45%	-9.45%	-11.91%	-23.71%	-11.91%	-57.29%
VaR 95 \ 99				-35.8% \ -69.5%		-46.0% \ -78.3%
CVaR 95 \ 99				-51.0% \ -89.9%		-74.8% \ -143.5%

* 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).

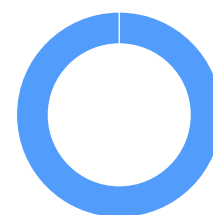
COMPOSITION BY SECTORS

- Finance 38.3%
- Energy 13.1%
- Non-Energy Materials 12.3%
- Utilities 11.1%
- Consumer Non-Cyclicals 7.7%
- Industrials 7.5%
- Consumer Cyclicals 4.1%
- Healthcare 2.2%
- Telecommunications 1.8%
- Technology 1.1%
- Business Services 0.7%
- Consumer Services 0.2%



COMPOSITION BY COUNTRIES

- Brazil 100.0%



TOP COMPONENTS AS OF 04-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
NU HOLDINGS LTD	NU UN Equity	BR	USD	9.37%
VALE (VALE DO RIO DOCE) SA ORD	VALE3 BS Equity	BR	BRL	8.19%
ITAU UNIBANCO HLDG (MULTIPLO) PFD	ITUB4 BS Equity	BR	BRL	7.92%
PETROLEO BRASILEIRO SA PETROBRAS	PETR4 BS Equity	BR	BRL	5.84%
PETROBRAS ORD	PETR3 BS Equity	BR	BRL	5.48%
BANCO BRADESCO SA ORD PFD	BBDC4 BS Equity	BR	BRL	3.43%
B3 SA BRASIL BOLSA BALCAO	B3SA3 BS Equity	BR	BRL	2.80%
ITAUSA-INVESTIMENTOS ITAU-PR	ITSA4 BS Equity	BR	BRL	2.53%
EMBRAER (EMP BRASIL AERO) SA ORD	EMBR3 BS Equity	BR	BRL	2.34%
WEG SA	WEGE3 BS Equity	BR	BRL	2.32%

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