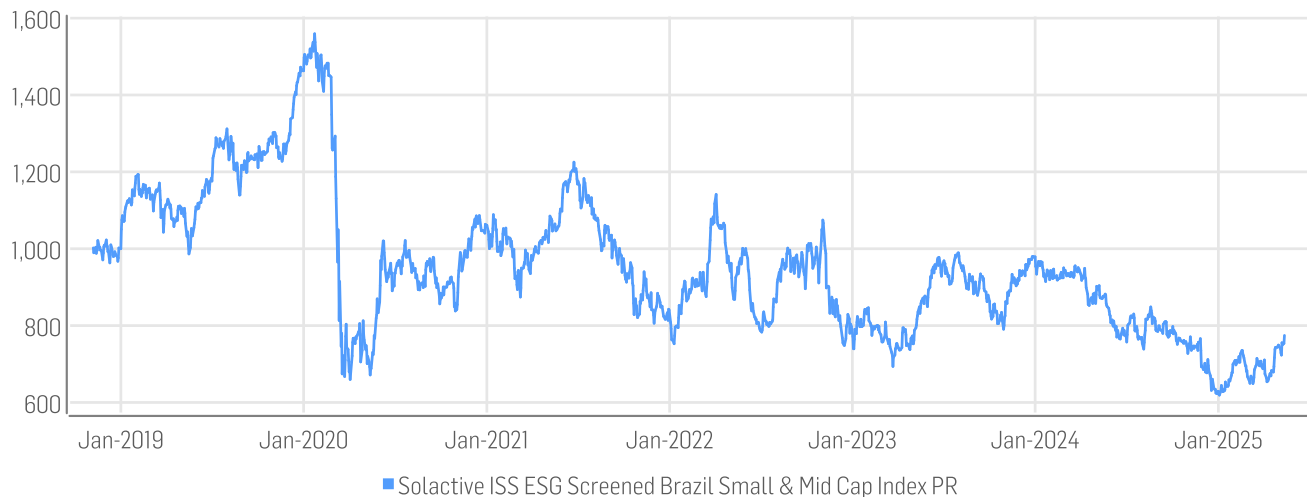


# FACTSHEET - AS OF 13-May-2025

## Solactive ISS ESG Screened Brazil Small & Mid Cap Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA7Y65 / SLA7Y6	Base Value / Base Date	1000 Points / 31.12.2018
Bloomberg / Reuters	/ .SESGBRP	Last Price	774.51
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 07.11.2018
Index Members	91		

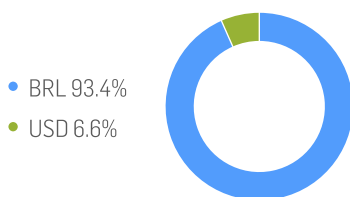
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## STATISTICS

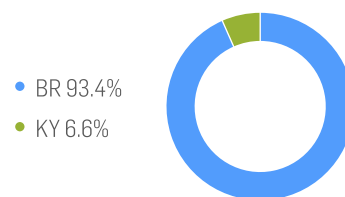
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	17.32%	9.88%	3.83%	-11.44%	23.16%	-22.55%
Performance (p.a.)						-3.93%
Volatility (p.a.)	25.57%	26.85%	28.43%	26.34%	25.40%	34.37%
High	774.51	774.51	774.51	882.02	774.51	1559.28
Low	669.13	649.18	619.08	619.08	619.08	619.08
Sharpe Ratio*	23.36	1.65	0.20	-0.52	2.95	-0.18
Max. Drawdown	-3.49%	-11.72%	-19.19%	-29.81%	-11.72%	-60.30%
VaR 95 \ 99				-42.3% \ -72.7%		-52.6% \ -88.0%
CVaR 95 \ 99				-62.7% \ -88.8%		-82.5% \ -155.4%

\* 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



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 13-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
EQUATORIAL ENERGIA SA	EQTL3 BS Equity	BR	BRL	7.57%
LOCALIZA RENT A CAR SA	RENT3 BS Equity	BR	BRL	6.15%
RUMO S.A.	RAIL3 BS Equity	BR	BRL	3.77%
TOTVS SA	TOTS3 BS Equity	BR	BRL	3.52%
GERDAU SA PFD	GGBR4 BS Equity	BR	BRL	3.51%
KLABIN SA - UNIT	KLBN11 BS Equity	BR	BRL	3.11%
LOJAS RENNER SA	LREN3 BS Equity	BR	BRL	3.01%
STONECO LTD	STNE UW Equity	KY	USD	2.97%
TIM SA	TIMS3 BS Equity	BR	BRL	2.66%
BRF BRASIL FOODS (PERDIGAO) SA ORD	BRFS3 BS Equity	BR	BRL	2.55%

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