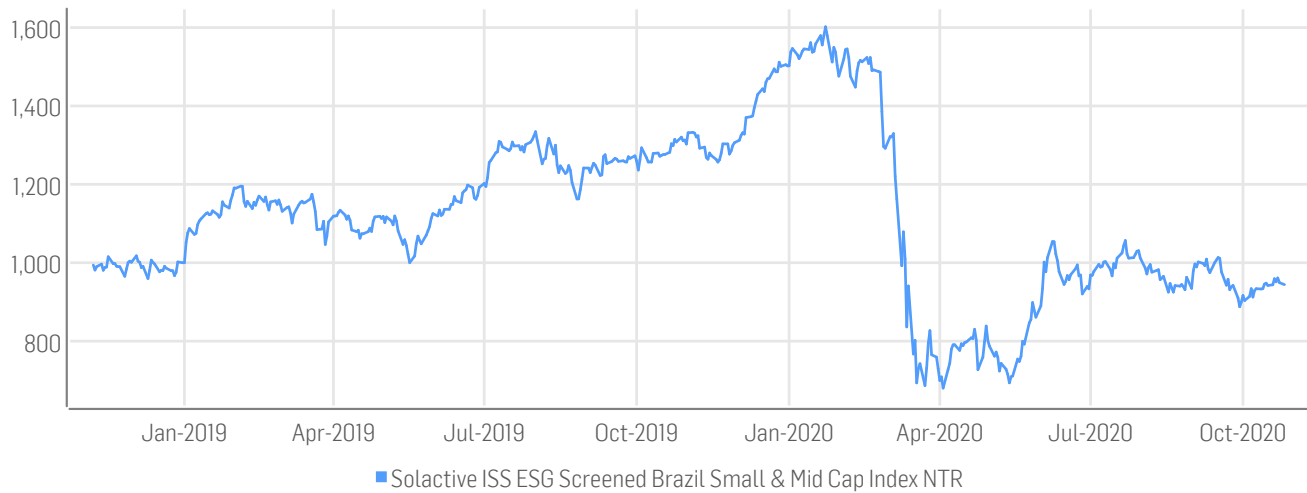


## FACTSHEET - AS OF 26-Oct-2020

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

### HISTORICAL PERFORMANCE



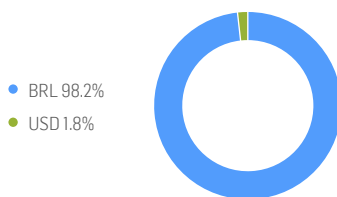
### CHARACTERISTICS

ISIN / WKN	DE000SLA7Y73 / SLA7Y7	Base Value / Base Date	1000 Points / 31.12.2018
Bloomberg / Reuters	/ .SESGBRN	Last Price	944.17
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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		

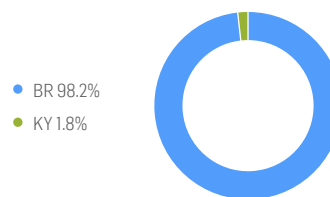
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	0.21%	-7.55%	12.60%	-29.09%	-37.15%	-5.58%
Performance (p.a.)	-	-	-	-	-	-3.11%
Volatility (p.a.)	24.78%	28.67%	37.82%	55.77%	60.39%	44.07%
High	961.13	1030.76	1056.76	1602.01	1602.01	1602.01
Low	887.67	887.67	693.52	680.11	680.11	680.11
Sharpe Ratio	0.13	-0.93	0.73	-0.52	-0.71	-0.06
Max. Drawdown	-5.79%	-13.88%	-17.29%	-57.55%	-57.55%	-57.55%
VaR 95 \ 99				-77.9% \ -251.1%		-62.7% \ -156.0%
CVaR 95 \ 99				-170.6% \ -311.3%		-123.1% \ -276.2%

### Composition by Currencies



### Composition by Countries



## TOP COMPONENTS AS OF 26-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
LOCALIZA RENT A CAR SA	RENT3 BS Equity	BR	BRL	6.67%
LOJAS RENNER SA	LREN3 BS Equity	BR	BRL	5.82%
VIA VAREJO SA	VVAR3 BS Equity	BR	BRL	5.17%
GERDAU SA PFD	GGBR4 BS Equity	BR	BRL	4.35%
EQUATORIAL ENERGIA SA	EQTL3 BS Equity	BR	BRL	3.75%
KLABIN SA - UNIT	KLBN11 BS Equity	BR	BRL	3.24%
CIA DE CONCESSOES RODOVIARIA	CCRO3 BS Equity	BR	BRL	2.51%
CIA SIDERURGICA NACIONAL (CSN) ORD	CSNA3 BS Equity	BR	BRL	2.43%
TOTVS SA	TOTS3 BS Equity	BR	BRL	2.30%
BRF BRASIL FOODS (PERDIGAO) SA ORD	BRFS3 BS Equity	BR	BRL	2.23%

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