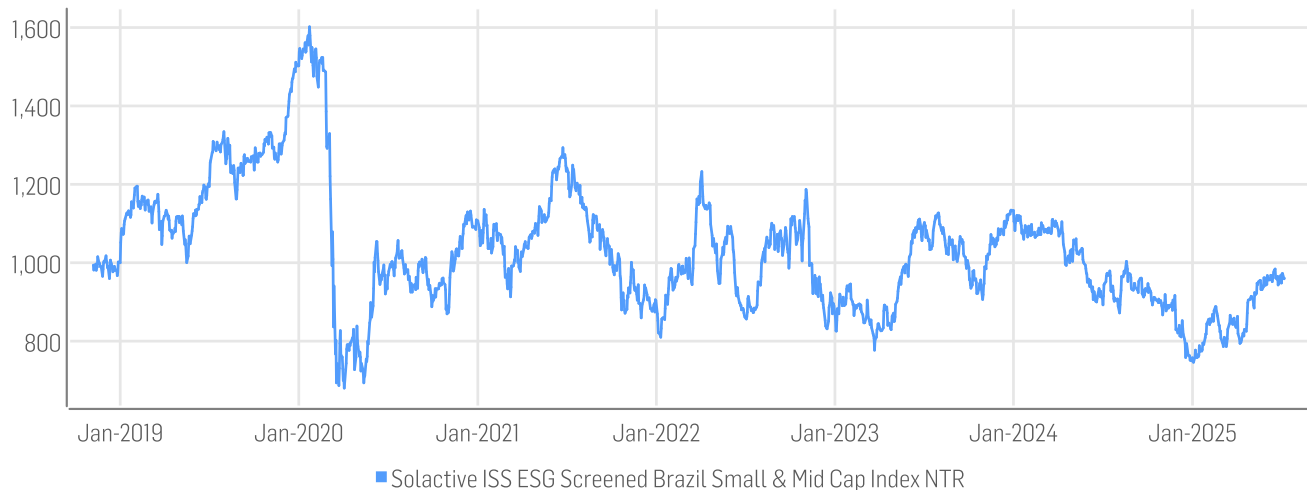


## FACTSHEET - AS OF 08-Jul-2025

### 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	960.41
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	90		

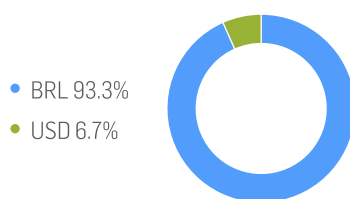
FACTSHEET - AS OF 08-Jul-2025  
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## STATISTICS

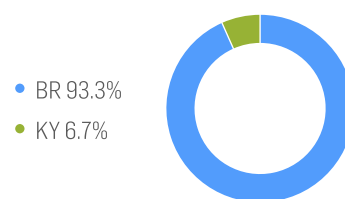
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.47%	20.93%	25.25%	-0.73%	26.83%	-3.96%
Performance (p.a.)						-0.62%
Volatility (p.a.)	20.86%	22.33%	23.97%	25.91%	23.95%	34.10%
High	984.07	984.07	984.07	1003.62	984.07	1602.01
Low	943.23	796.88	757.80	746.01	746.01	680.11
Sharpe Ratio*	0.19	5.12	2.34	-0.10	2.35	-0.07
Max. Drawdown	-4.15%	-4.15%	-11.48%	-25.67%	-11.48%	-57.55%
VaR 95 \ 99				-39.2% \ -72.4%		-52.0% \ -87.5%
CVaR 95 \ 99				-61.4% \ -88.8%		-81.6% \ -151.3%

\* 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 08-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
EQUATORIAL ENERGIA SA	EQTL3 BS Equity	BR	BRL	7.03%
LOCALIZA RENT A CAR SA	RENT3 BS Equity	BR	BRL	5.55%
GERDAU SA PFD	GGBR4 BS Equity	BR	BRL	3.75%
RUMO S.A.	RAIL3 BS Equity	BR	BRL	3.70%
TOTVS SA	TOTS3 BS Equity	BR	BRL	3.57%
LOJAS RENNER SA	LREN3 BS Equity	BR	BRL	3.39%
STONECO LTD	STNE UW Equity	KY	USD	3.33%
TIM SA	TIMS3 BS Equity	BR	BRL	2.92%
KLABIN SA - UNIT	KLBN11 BS Equity	BR	BRL	2.90%
BRF BRASIL FOODS (PERDIGAO) SA ORD	BRFS3 BS Equity	BR	BRL	2.75%

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