

# FACTSHEET - AS OF 17-Apr-2024

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA7Y99 / SLA7Y9	Base Value / Base Date	1000 Points / 31.12.2018
Bloomberg / Reuters	/ .SESGBRUP	Last Price	857.08
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	107		

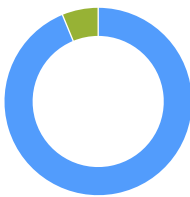
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.54%	-7.85%	6.23%	13.92%	-12.64%	-14.29%
Performance (p.a.)						-2.87%
Volatility (p.a.)	22.20%	20.18%	22.19%	23.22%	20.06%	35.82%
High	957.11	957.11	982.40	990.11	981.07	1553.90
Low	855.75	855.75	792.26	737.08	855.75	659.85
Sharpe Ratio*	-2.95	-1.59	0.41	0.44	-2.00	-0.19
Max. Drawdown	-10.59%	-10.59%	-12.89%	-19.98%	-12.77%	-57.54%
VaR 95 \ 99				-38.9% \ -49.5%		-54.0% \ -90.5%
CVaR 95 \ 99				-45.7% \ -52.9%		-86.5% \ -169.7%

\* 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).

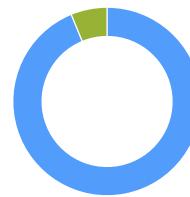
## COMPOSITION BY CURRENCIES

- BRL 93.8%
- USD 6.2%



## COMPOSITION BY COUNTRIES

- BR 93.8%
- KY 6.2%



## TOP COMPONENTS AS OF 17-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
EQUATORIAL ENERGIA SA	EQTL3 BS Equity	BR	BRL	5.73%
CIA SANEAMENTO BASICO DE SP	SBSP3 BS Equity	BR	BRL	5.16%
KLABIN SA - UNIT	KLBN11 BS Equity	BR	BRL	3.81%
STONECO LTD	STNE UW Equity	KY	USD	3.70%
CIA ENERGETICA MINAS GER-PRF	CMIG4 BS Equity	BR	BRL	3.56%
HAPVIDA PARTICIPACOES E INVE	HAPV3 BS Equity	BR	BRL	3.34%
SENDAS DISTRIBUIDORA SA	ASAI3 BS Equity	BR	BRL	3.26%
LOJAS RENNER SA	LREN3 BS Equity	BR	BRL	2.93%
TOTVS SA	TOTS3 BS Equity	BR	BRL	2.56%
TIM SA	TIMS3 BS Equity	BR	BRL	2.49%

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