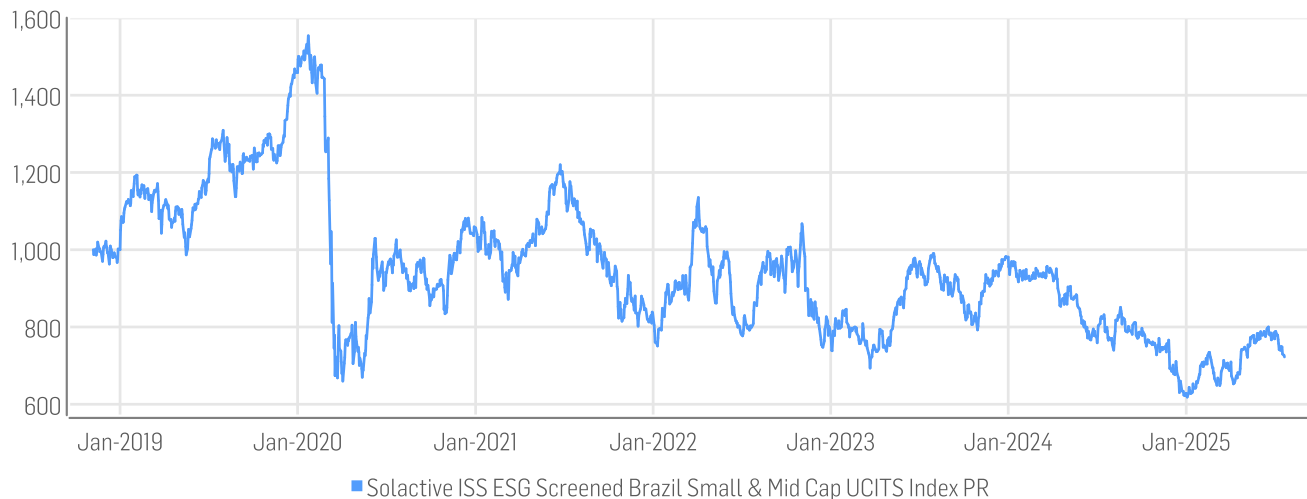


FACTSHEET - AS OF 22-Jul-2025

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 | 722.37 |
| 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 | 90 | | |

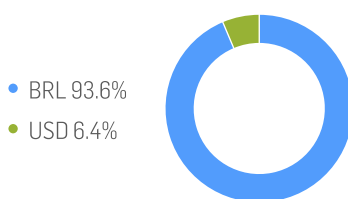
FACTSHEET - AS OF 22-Jul-2025
Solactive ISS ESG Screened Brazil Small & Mid Cap UCITS Index PR

STATISTICS

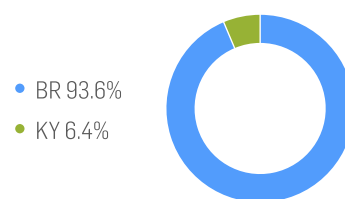
| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|--------|---------|-----------------|---------|------------------|
| Performance | -7.55% | 0.98% | 9.83% | -6.53% | 15.00% | -27.76% |
| Performance (p.a.) | | | | | | -4.84% |
| Volatility (p.a.) | 20.61% | 22.72% | 23.88% | 25.65% | 23.81% | 34.04% |
| High | 788.74 | 800.09 | 800.09 | 851.06 | 800.09 | 1553.90 |
| Low | 722.37 | 715.37 | 648.37 | 618.40 | 618.40 | 618.40 |
| Sharpe Ratio* | -3.08 | 0.09 | 0.80 | -0.33 | 1.12 | -0.20 |
| Max. Drawdown | -8.42% | -9.71% | -11.74% | -27.34% | -11.74% | -60.20% |
| VaR 95 \ 99 | | | | -39.3% \ -72.7% | | -52.2% \ -87.9% |
| CVaR 95 \ 99 | | | | -59.4% \ -89.0% | | -81.7% \ -151.1% |

* 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 22-Jul-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------------|------------------|---------|----------|------------------|
| EQUATORIAL ENERGIA SA | EQTL3 BS Equity | BR | BRL | 7.21% |
| LOCALIZA RENT A CAR SA | RENT3 BS Equity | BR | BRL | 5.49% |
| GERDAU SA PFD | GGBR4 BS Equity | BR | BRL | 4.00% |
| TOTVS SA | TOTS3 BS Equity | BR | BRL | 3.74% |
| RUMO S.A. | RAIL3 BS Equity | BR | BRL | 3.68% |
| LOJAS RENNER SA | LREN3 BS Equity | BR | BRL | 3.23% |
| BRF BRASIL FOODS (PERDIGAO) SA ORD | BRFS3 BS Equity | BR | BRL | 3.20% |
| STONECO LTD | STNE UW Equity | KY | USD | 3.17% |
| KLabin SA - UNIT | KLBN11 BS Equity | BR | BRL | 2.90% |
| TIM SA | TIMS3 BS Equity | BR | BRL | 2.59% |

DISCLAIMER

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