

# FACTSHEET - AS OF 07-Apr-2026

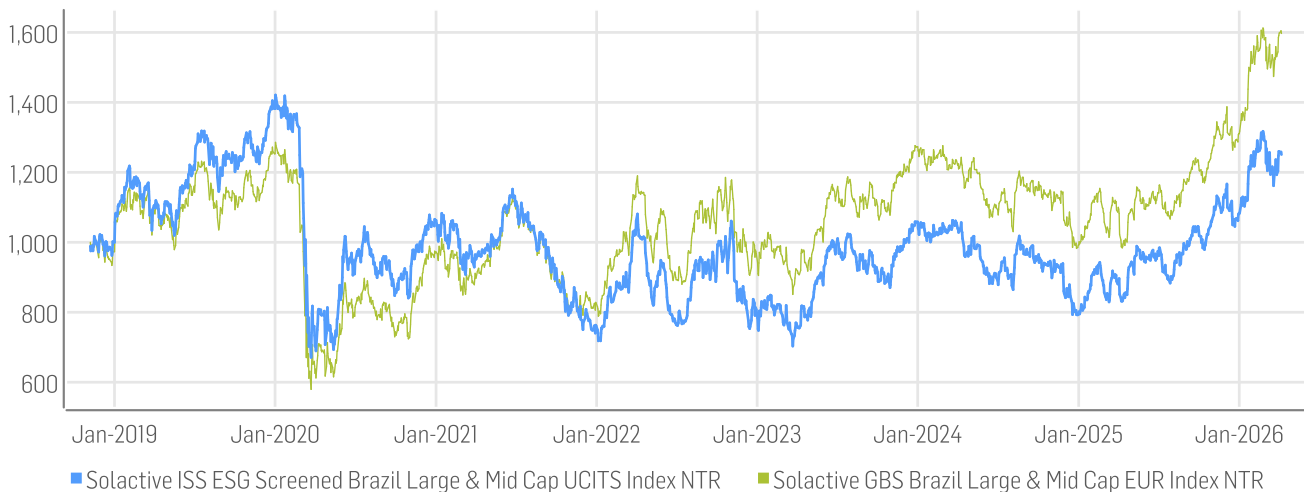
## Solactive ISS ESG Screened Brazil Large & Mid Cap UCITS Index NTR

### DESCRIPTION

"The Solactive ISS ESG Screened Brazil Large & Mid Cap UCITS Index NTR is part of the Solactive ISS ESG Screened Index Series, which aims to track various size and regional segments of the global stock market including only companies operating in accordance with market standards on ESG controversy screens. Those standards are based on established norms such as the United Nations Global Compact and the exclusion of significant involvement in defined sectors. The Indices aim to cover current and future regulation on ESG investments and also include a focus on issues related to climate change.

Starting from its base universe, the Solactive GBS Brazil Large & Mid Cap Index, the Solactive ISS ESG Screened Brazil Large & Mid Cap UCITS Index NTR excludes all stocks breaching the abovementioned ESG compliance criteria. The index is calculated as a Net Total Return index in EUR."

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOB3P4	Base Value / Base Date	1000 Points / 07.11.2018
Bloomberg / Reuters	SESGBLUN Index/ .SESGBLUN	Last Price	1250.76
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 07.11.2018
Index Members	38		

## STATISTICS

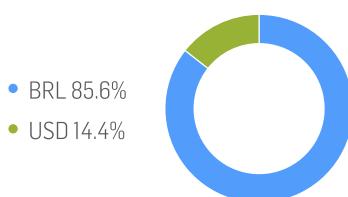
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.84%	13.19%	24.09%	50.03%	15.58%	26.46%
Performance (p.a.)						3.22%
Volatility (p.a.)	32.31%	30.03%	26.68%	23.81%	29.29%	31.45%
High	1260.09	1317.45	1317.45	1317.45	1317.45	1421.17
Low	1161.68	1102.84	979.08	841.51	1082.13	670.88
Sharpe Ratio*	1.74	2.11	1.99	2.06	2.41	0.04
Max. Drawdown	-7.54%	-11.82%	-11.82%	-11.82%	-11.82%	-52.79%
VaR 95 \ 99				-33.8% \ -65.0%		-47.1% \ -80.5%
CVaR 95 \ 99				-56.6% \ -86.0%		-74.9% \ -133.7%

\* 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).

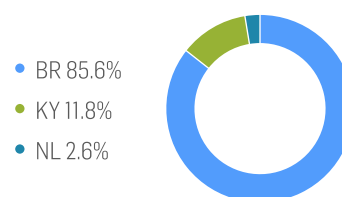
## STATISTICS - GBS - Solactive GBS Brazil Large & Mid Cap EUR Index NTR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	6.77%	18.41%	33.06%	61.73%	21.85%	59.70%
Performance (p.a.)						6.52%
Volatility (p.a.)	26.84%	26.60%	23.78%	21.20%	26.01%	30.66%
High	1736.30	1744.90	1744.90	1744.90	1744.90	1744.90
Low	1594.98	1459.33	1265.93	1072.27	1418.22	626.97
Sharpe Ratio*	4.47	3.63	3.22	2.87	4.17	0.15
Max. Drawdown	-5.87%	-8.59%	-8.93%	-8.93%	-8.59%	-54.94%
VaR 95 \ 99				-32.2% \ -55.7%		-44.6% \ -81.3%
CVaR 95 \ 99				-50.7% \ -77.1%		-73.3% \ -138.1%

### COMPOSITION BY CURRENCIES



### COMPOSITION BY COUNTRIES



### TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
CIA SANEAMENTO BASICO DE SP	SBSP3 BS Equity	BR	BRL	4.67%
EQUATORIAL ENERGIA SA	EQTL3 BS Equity	BR	BRL	4.60%
BANCO BTG PACTUAL SA-UNIT	BPAC11 BS Equity	BR	BRL	4.54%
WEG SA	WEGE3 BS Equity	BR	BRL	4.52%
ITAU UNIBANCO HLDG (MULTIPLO) PFD	ITUB4 BS Equity	BR	BRL	4.47%
ITAUSA-INVESTIMENTOS ITAU-PR	ITSA4 BS Equity	BR	BRL	4.47%
NU HOLDINGS LTD	NU UN Equity	KY	USD	4.47%
XP INC	XP UW Equity	KY	USD	4.44%
B3 SA BRASIL BOLSA BALCAO	B3SA3 BS Equity	BR	BRL	4.43%
BANCO DO BRASIL S.A.	BBAS3 BS Equity	BR	BRL	4.22%

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