

FACTSHEET - AS OF 01-Jul-2022

Solactive Aztlan Global Developed Markets SMID Cap Index NTR

DESCRIPTION

Solactive Aztlan Global Developed Markets SMID Cap Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOETH1 / SLOETH	Base Value / Base Date	100 Points / 15.11.2021
Bloomberg / Reuters	/.SOLAZDMN	Last Price	72.56
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	NTR	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 15.11.2021
Index Members	27		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-9.27%	-18.57%	-24.08%		-24.08%	-31.24%
Performance (p.a.)						-45.11%
Volatility (p.a.)	21.34%	20.51%	21.91%		21.82%	20.74%
High	80.68	89.23	95.89		95.89	105.52
Low	71.36	71.36	71.36		71.36	71.36
Sharpe Ratio*	-3.32	-2.83	-2.02		-2.02	-2.25
Max. Drawdown	-11.55%	-20.03%	-25.58%		-25.58%	-32.37%
VaR 95 \ 99						-35.8% \ -51.6%
CVaR 95 \ 99						-44.4% \ -65.2%

* 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).

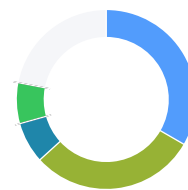
COMPOSITION BY CURRENCIES

- JPY 33.3%
- USD 29.9%
- EUR 14.7%
- GBP 7.4%
- Others 14.7%



COMPOSITION BY COUNTRIES

- JP 33.3%
- US 29.9%
- DE 7.4%
- GB 7.4%
- Others 22.0%



TOP COMPONENTS AS OF 01-Jul-2022

Company	Ticker	Country	Currency	Index Weight (%)
DAVITA INC	DVA UN Equity	US	USD	3.85%
ATKORE INC	ATKR UN Equity	US	USD	3.84%
DAVE & BUSTERS ENTERTAINMENT INC	PLAY UW Equity	US	USD	3.81%
TOKYO ELECTRIC POWER CO HOLDINGS INC	9501 JT Equity	JP	JPY	3.80%
MR COOPER GROUP INC	COOP UR Equity	US	USD	3.80%
OSAKA TITANIUM TECHNOLOGIES	5726 JT Equity	JP	JPY	3.77%
TELEFONICA DEUTSCHLAND HOLDING AG	O2D GY Equity	DE	EUR	3.77%
KONAMI GROUP CORP	9766 JT Equity	JP	JPY	3.76%
IHI CORP	7013 JT Equity	JP	JPY	3.75%
ZIPRECRUITER INC-A	ZIP UN Equity	US	USD	3.74%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: indexing@solactive.com

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