

FACTSHEET - AS OF 11-Jul-2025

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	112.72
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	50		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.52%	19.75%	17.93%	22.91%	17.16%	6.82%
Performance (p.a.)						1.82%
Volatility (p.a.)	13.79%	12.93%	19.29%	18.54%	18.92%	17.07%
High	114.27	114.27	114.27	114.27	114.27	114.27
Low	108.65	95.92	87.12	81.21	87.12	69.95
Sharpe Ratio*	2.25	8.00	1.84	1.02	1.63	-0.15
Max. Drawdown	-1.53%	-1.56%	-15.29%	-16.07%	-15.29%	-33.71%
VaR 95 \ 99				-25.1% \ -61.2%		-28.4% \ -41.9%
CVaR 95 \ 99				-46.2% \ -86.8%		-38.7% \ -60.1%

* 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

- USD 42.1%
- EUR 17.1%
- JPY 13.8%
- GBp 7.2%
- Others 19.8%



COMPOSITION BY COUNTRIES

- US 42.1%
- JP 13.8%
- GB 7.2%
- AU 6.0%
- Others 30.9%



TOP COMPONENTS AS OF 11-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
CELESTICA INC	CLS CT Equity	CA	CAD	3.38%
STERLING INFRASTRUCTURE INC	STRL UW Equity	US	USD	2.90%
ROUND ONE CORP	4680 JT Equity	JP	JPY	2.85%
PRO MEDICUS LTD	PME AT Equity	AU	AUD	2.54%
INDRA SISTEMAS SA	IDR SQ Equity	ES	EUR	2.50%
COMFORT SYSTEMS USA INC	FIX UN Equity	US	USD	2.43%
UPBOUND GROUP INC	UPBD UW Equity	US	USD	2.36%
BLUE BIRD CORP	BLBD UQ Equity	US	USD	2.31%
ENOVA INTERNATIONAL INC	ENVA UN Equity	US	USD	2.24%
ATHABASCA OIL SANDS CORP	ATH CT Equity	CA	CAD	2.23%

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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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