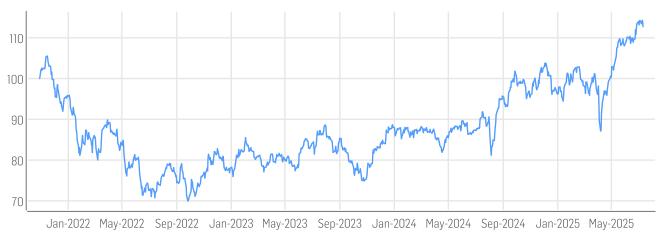


FACTSHEET - AS OF 11-Jul-2025 Solactive Aztlan Global Developed Markets SMID Cap Index NTR

DESCRIPTION

Solactive Aztlan Global Developed Markets SMID Cap Index NTR

HISTORICAL PERFORMANCE



Solactive Aztlan Global Developed Markets SMID Cap Index NTR

CHARACTERISTICS

ISIN / WKN	DE000SL0ETH1/SL0ETH		
Bloomberg / Reuters	/ .SOLAZDMN		
Index Calculator	Solactive AG		
Index Type	NTR		
Index Currency	USD		
Index Members	50		

Base Value / Base Date	100 Points / 15.11.2021
Last Price	112.72
Dividends	Reinvested
Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
History	Available daily back to 15.11.2021

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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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The index is launched on 15-Nov-2021. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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