

FACTSHEET - AS OF 28-Mar-2023

Solactive Aztlan Global Developed Markets SMID Cap Index TR

DESCRIPTION

Solactive Aztlan Global Developed Markets SMID Cap Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOETJ7 / SLOETJ	Base Value / Base Date	100 Points / 15.11.2021
Bloomberg / Reuters	/ .SOLAZDMT	Last Price	79.98
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	TR	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	-0.76%	3.49%	11.94%	-10.43%	1.98%	-24.20%
Performance (p.a.)						-18.39%
Volatility (p.a.)	11.79%	13.89%	16.64%	18.18%	13.67%	18.98%
High	81.63	85.92	85.92	89.41	85.92	105.52
Low	77.58	76.34	71.38	70.21	76.34	70.21
Sharpe Ratio*	-1.16	0.73	1.26	-0.85	0.27	-1.22
Max. Drawdown	-4.96%	-9.71%	-9.71%	-21.47%	-9.71%	-33.46%
VaR 95 \ 99				-30.6% \ -49.4%		-32.0% \ -44.5%
CVaR 95 \ 99				-40.6% \ -58.4%		-40.4% \ -55.4%

* 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).

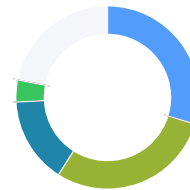
COMPOSITION BY CURRENCIES

- JPY 29.7%
- USD 29.3%
- GBP 11.0%
- EUR 10.8%
- Others 19.2%



COMPOSITION BY COUNTRIES

- JP 29.7%
- US 29.3%
- GB 15.2%
- AU 3.9%
- Others 21.9%



TOP COMPONENTS AS OF 28-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
ENDEAVOUR MINING PLC	EDV CT Equity	GB	CAD	4.25%
CALBEE INC ORD	2229 JT Equity	JP	JPY	4.09%
CATALYST PHARMACEUTICALS INC	CPRX UR Equity	US	USD	4.04%
GRAPHIC PACKAGING HOLDING CO	GPK UN Equity	US	USD	3.98%
SANSAN INC	4443 JT Equity	JP	JPY	3.93%
KANSAI ELECTRIC POWER CO ORD	9503 JT Equity	JP	JPY	3.90%
ISUZU MOTORS LTD ORD	7202 JT Equity	JP	JPY	3.88%
SANDFIRE RESOURCES LTD	SFR AT Equity	AU	AUD	3.87%
ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	ACS SQ Equity	ES	EUR	3.77%
CONVATEC GROUP PLC	CTEC LN Equity	GB	GBP	3.77%

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