

FACTSHEET - AS OF 14-Feb-2025

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	104.18
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	50		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.31%	5.75%	12.98%	18.04%	6.87%	-1.27%
Performance (p.a.)						-0.39%
Volatility (p.a.)	16.39%	15.69%	14.69%	15.20%	15.83%	16.70%
High	104.18	105.15	105.15	105.15	104.18	105.52
Low	98.93	95.73	93.28	82.19	95.73	70.21
Sharpe Ratio*	5.08	1.35	1.62	0.92	4.24	-0.28
Max. Drawdown	-2.80%	-8.96%	-8.96%	-11.57%	-3.51%	-33.46%
VaR 95 \ 99				-22.4% \ -41.8%		-28.4% \ -41.4%
CVaR 95 \ 99				-36.5% \ -70.6%		-37.4% \ -54.4%

* 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).

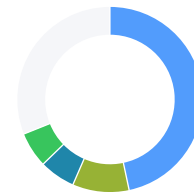
COMPOSITION BY CURRENCIES

- USD 46.7%
- EUR 17.2%
- JPY 9.9%
- AUD 6.2%
- Others 20.1%



COMPOSITION BY COUNTRIES

- US 46.7%
- JP 9.9%
- DE 6.2%
- AU 6.2%
- Others 31.1%



TOP COMPONENTS AS OF 14-Feb-2025

Company	Ticker	Country	Currency	Index Weight (%)
IVECO GROUP NV	IVG IM Equity	NL	EUR	2.60%
AFFIRM HOLDINGS INC	AFRM UW Equity	US	USD	2.59%
KONECRANES OYJ	KCR FH Equity	FI	EUR	2.36%
PALOMAR HOLDINGS INC	PLMR UW Equity	US	USD	2.30%
PILGRIMS PRIDE CORP	PPC UW Equity	US	USD	2.27%
SKYWARD SPECIALTY INSURANCE GROUP INC	SKWD UW Equity	US	USD	2.20%
TEAMVIEWER AG	TMV GY Equity	DE	EUR	2.18%
DORMAKABA HOLDING AG	DOKA SE Equity	CH	CHF	2.17%
NORTHERN STAR RESOURCES LTD	NST AT Equity	AU	AUD	2.14%
WALLENIIUS WILHELMSSEN ASA	WAWI NO Equity	NO	NOK	2.13%

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