

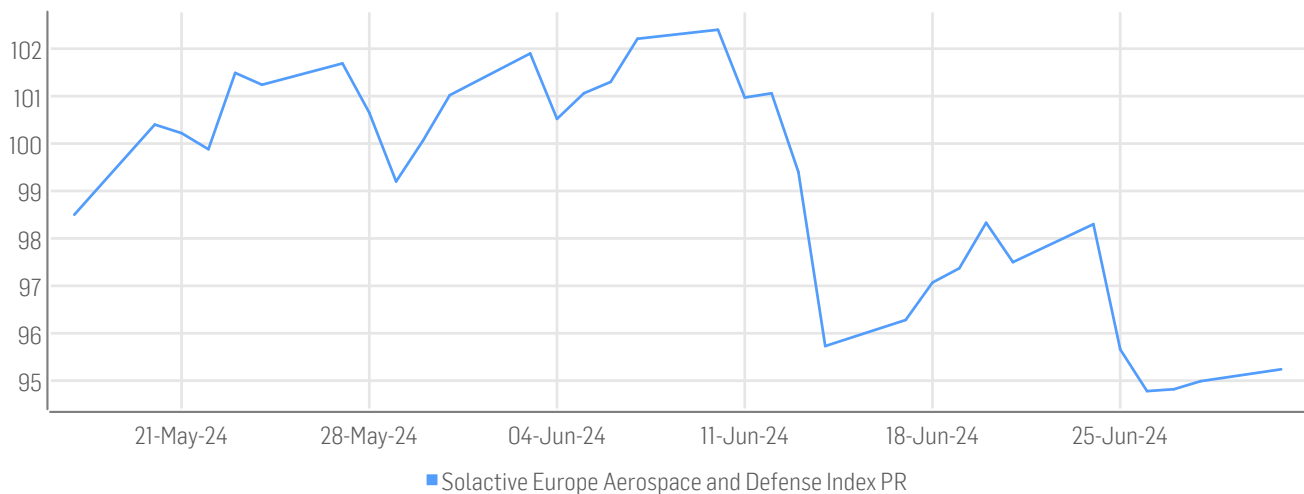
# FACTSHEET - AS OF 01-Jul-2024

## Solactive Europe Aerospace and Defense Index PR

### DESCRIPTION

Representation of companies that have business operations in the aerospace and defense industry.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SL0F4Q	Base Value / Base Date	100 Points / 08.03.2024
Bloomberg / Reuters	/ .SOLEDEFP	Last Price	95.24
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.03.2024
Index Members	10		

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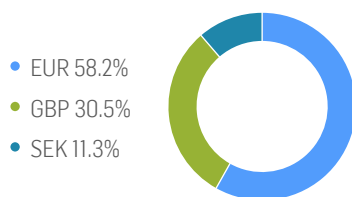
## Solactive Europe Aerospace and Defense Index PR

### STATISTICS

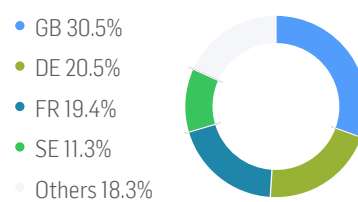
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.72%				-3.31%	-3.31%
Performance (p.a.)						-23.90%
Volatility (p.a.)	20.34%				19.56%	19.56%
High	102.40				102.40	102.40
Low	94.78				94.78	94.78
Sharpe Ratio*	-2.70				-1.41	-1.41
Max. Drawdown	-7.44%				-7.44%	-7.44%
VaR 95 \ 99						-43.2% \ -59.7%
CVaR 95 \ 99						

\* 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



### COMPOSITION BY COUNTRIES



### TOP COMPONENTS AS OF 01-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
ROLLS-ROYCE HOLDING PLC	RR/ LN Equity	GB	GBP	11.31%
SAAB AB CLASS B	SAABB SS Equity	SE	SEK	11.30%
MTU AERO ENGINES AG	MTX GY Equity	DE	EUR	10.70%
SAFRAN SA	SAF FP Equity	FR	EUR	10.03%
RHEINMETALL AG	RHM GY Equity	DE	EUR	9.77%
BAE SYSTEMS PLC	BA/ LN Equity	GB	GBP	9.75%
LEONARDO SPA	LDO IM Equity	IT	EUR	9.69%
MELROSE INDUSTRIES PLC	MRO LN Equity	GB	GBP	9.47%
THALES SA	HO FP Equity	FR	EUR	9.41%
AIRBUS SE	AIR FP Equity	NL	EUR	8.57%

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