

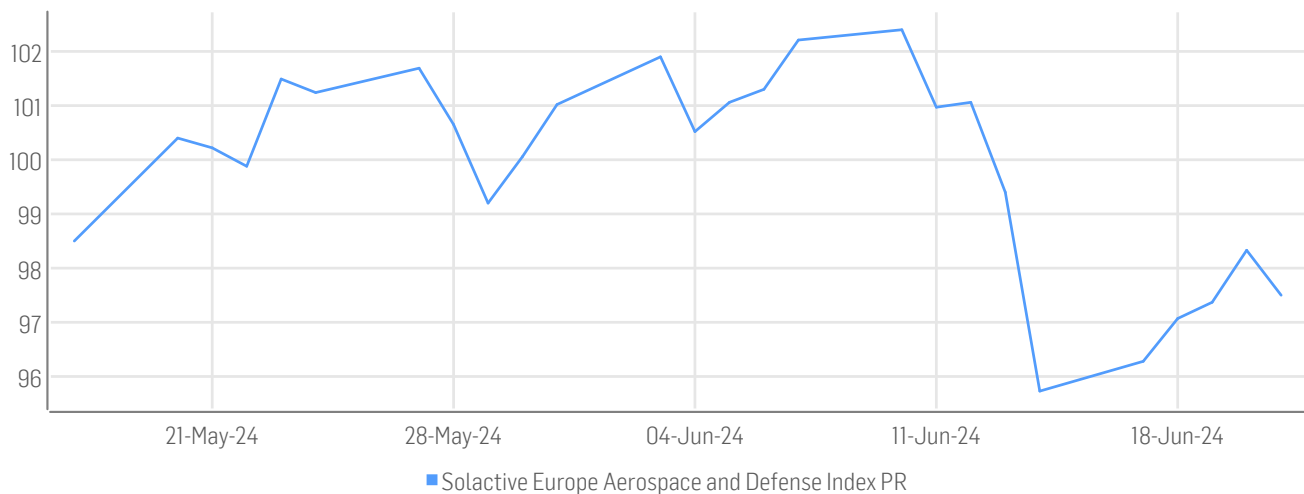
FACTSHEET - AS OF 21-Jun-2024

Solactive Europe Aerospace and Defense Index PR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

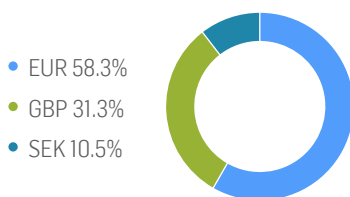
ISIN / WKN	SLOF4Q	Base Value / Base Date	100 Points / 08.03.2024
Bloomberg / Reuters	/ .SOLEDEFP	Last Price	97.50
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.03.2024
Index Members	10		

STATISTICS

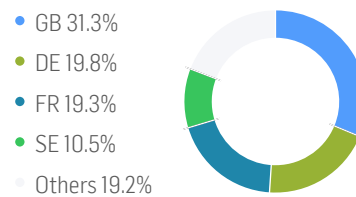
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.38%				-1.02%	-1.02%
Performance (p.a.)						-10.10%
Volatility (p.a.)	19.40%				19.67%	19.67%
High	102.40				102.40	102.40
Low	95.73				95.73	95.73
Sharpe Ratio*	-1.50				-0.70	-0.70
Max. Drawdown	-6.51%				-6.51%	-6.51%
VaR 95 \ 99						-26.3% \ -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 21-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
ROLLS-ROYCE HOLDING PLC	RR/ LN Equity	GB	GBP	11.58%
SAAB AB CLASS B	SAABB SS Equity	SE	SEK	10.47%
MTU AERO ENGINES AG	MTX GY Equity	DE	EUR	10.10%
BAE SYSTEMS PLC	BA/ LN Equity	GB	GBP	10.06%
SAFRAN SA	SAF FP Equity	FR	EUR	9.81%
LEONARDO SPA	LDO IM Equity	IT	EUR	9.75%
RHEINMETALL AG	RHM GY Equity	DE	EUR	9.69%
MELROSE INDUSTRIES PLC	MRO LN Equity	GB	GBP	9.63%
THALES SA	HO FP Equity	FR	EUR	9.47%
AIRBUS SE	AIR FP Equity	NL	EUR	9.44%

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