

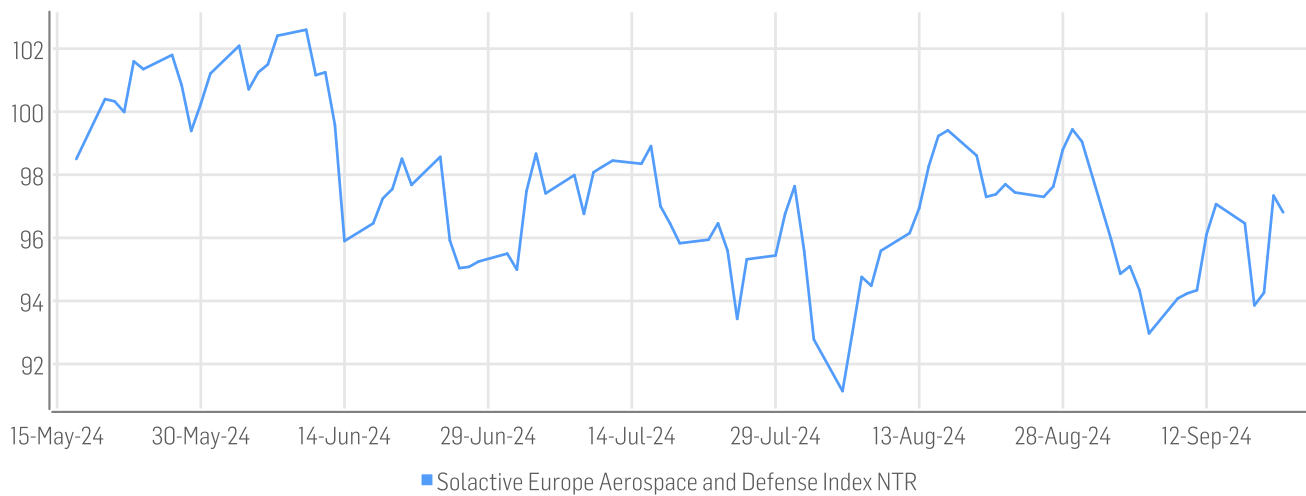
FACTSHEET - AS OF 20-Sep-2024

Solactive Europe Aerospace and Defense Index NTR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOF4R	Base Value / Base Date	100 Points / 08.03.2024
Bloomberg / Reuters	/ .SOLEDEFN	Last Price	96.81
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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		

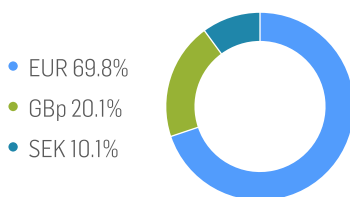
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STATISTICS

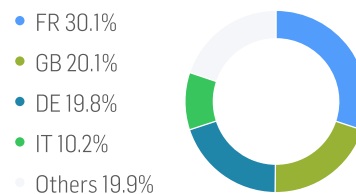
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.59%	-0.89%			-1.72%	-1.72%
Performance (p.a.)						-4.89%
Volatility (p.a.)	21.66%	21.18%			20.65%	20.65%
High	99.44	99.44			102.60	102.60
Low	92.97	91.14			91.14	91.14
Sharpe Ratio*	-0.48	-0.33			-0.40	-0.40
Max. Drawdown	-6.51%	-7.86%			-11.17%	-11.17%
VaR 95 \ 99						-43.3% \ -59.8%
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 20-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
ROLLS-ROYCE HOLDING PLC	RR/ LN Equity	GB	GBP	10.36%
LEONARDO SPA	LDO IM Equity	IT	EUR	10.19%
THALES SA	HO FP Equity	FR	EUR	10.09%
SAAB AB CLASS B	SAABB SS Equity	SE	SEK	10.07%
SAFRAN SA	SAF FP Equity	FR	EUR	10.06%
MTU AERO ENGINES AG	MTX GY Equity	DE	EUR	10.01%
DASSAULT AVIATION SA	AM FP Equity	FR	EUR	9.92%
RHEINMETALL AG	RHM GY Equity	DE	EUR	9.79%
AIRBUS SE	AIR FP Equity	NL	EUR	9.78%
BAE SYSTEMS PLC	BA/ LN Equity	GB	GBP	9.73%

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