

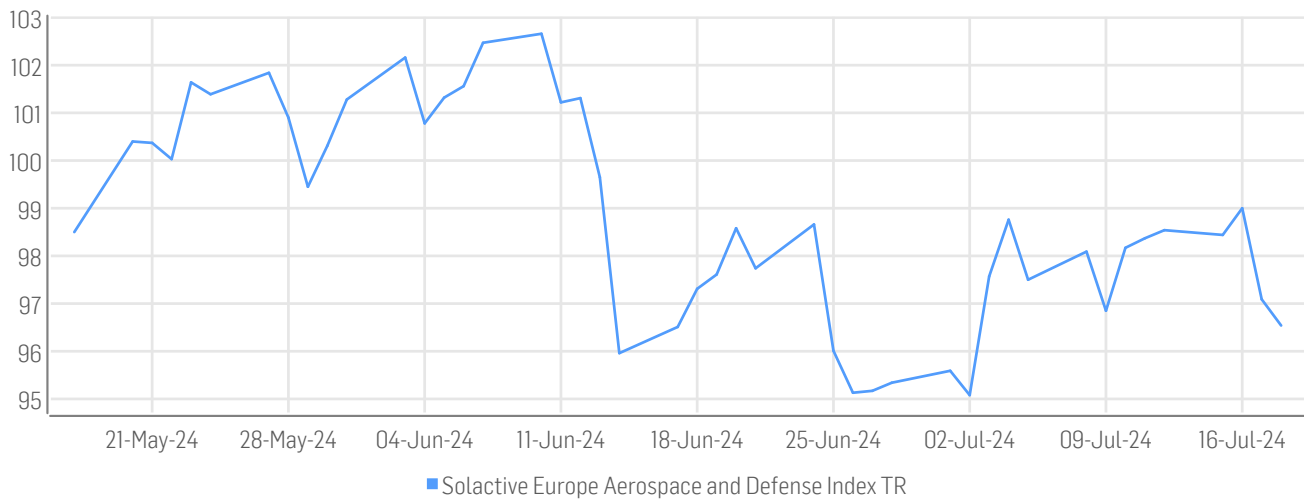
FACTSHEET - AS OF 18-Jul-2024

Solactive Europe Aerospace and Defense Index TR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

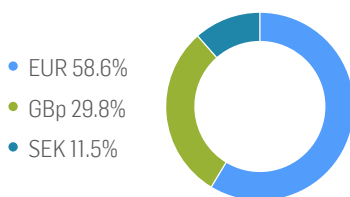
ISIN / WKN	SL0F4S	Base Value / Base Date	100 Points / 08.03.2024
Bloomberg / Reuters	/ .SOLEDEFT	Last Price	96.54
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.03.2024
Index Members	10		

STATISTICS

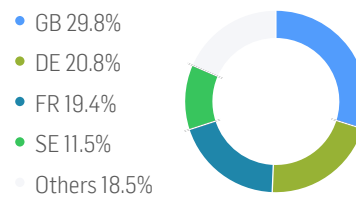
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.79%				-1.99%	-1.99%
Performance (p.a.)						-11.17%
Volatility (p.a.)	18.58%				19.42%	19.42%
High	99.00				102.66	102.66
Low	95.08				95.08	95.08
Sharpe Ratio*	-0.69				-0.76	-0.76
Max. Drawdown	-3.63%				-7.38%	-7.38%
VaR 95 \ 99						-30.9% \ -59.9%
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 18-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
MELROSE INDUSTRIES PLC	MRO LN Equity	GB	GBP	9.29%
SAAB AB CLASS B	SAABB SS Equity	SE	SEK	11.51%
MTU AERO ENGINES AG	MTX GY Equity	DE	EUR	10.97%
AIRBUS SE	AIR FP Equity	NL	EUR	8.40%
SAFRAN SA	SAF FP Equity	FR	EUR	9.84%
BAE SYSTEMS PLC	BA/ LN Equity	GB	GBP	9.75%
RHEINMETALL AG	RHM GY Equity	DE	EUR	9.82%
THALES SA	HO FP Equity	FR	EUR	9.52%
ROLLS-ROYCE HOLDING PLC	RR/ LN Equity	GB	GBP	10.80%
LEONARDO SPA	LDO IM Equity	IT	EUR	10.09%

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