

# FACTSHEET - AS OF 22-Feb-2024

## European Aerospace And Defense Select No Fee Index (PR)

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOF864 / SLOF86	Base Value / Base Date	100 Points / 14.06.2022
Bloomberg / Reuters	/ .CGWTADNP	Last Price	189.98
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 14.06.2022
Index Members	9		

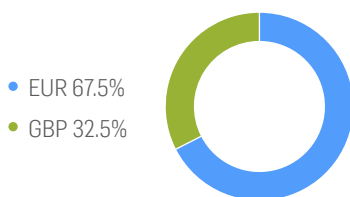
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**STATISTICS**

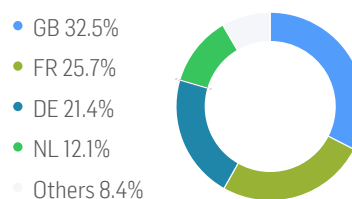
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	11.03%	23.60%	34.82%	46.96%	17.71%	89.98%
Performance (p.a.)						46.12%
Volatility (p.a.)	14.70%	14.17%	14.67%	16.88%	14.90%	19.27%
High	189.98	189.98	189.98	189.98	189.98	189.98
Low	171.10	151.56	136.78	124.78	161.40	90.25
Sharpe Ratio*	17.27	9.34	5.42	2.60	12.85	2.19
Max. Drawdown	-1.24%	-1.84%	-7.17%	-8.01%	-1.48%	-16.01%
VaR 95 \ 99				-25.2% \ -46.5%		-28.8% \ -48.3%
CVaR 95 \ 99				-39.5% \ -60.7%		-42.8% \ -70.6%

\* 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 22-Feb-2024**

Company	Ticker	Country	Currency	Index Weight (%)
ROLLS-ROYCE HOLDING PLC	RR/ LN Equity	GB	GBP	19.81%
SAFRAN SA	SAF FP Equity	FR	EUR	17.04%
RHEINMETALL AG	RHM GY Equity	DE	EUR	15.34%
BAE SYSTEMS PLC	BA/ LN Equity	GB	GBP	12.71%
AIRBUS SE	AIR FP Equity	NL	EUR	12.07%
LEONARDO SPA	LDO IM Equity	IT	EUR	8.40%
THALES SA	HO FP Equity	FR	EUR	6.94%
MTU AERO ENGINES AG	MTX GY Equity	DE	EUR	6.01%
DASSAULT AVIATION SA	AM FP Equity	FR	EUR	1.67%

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