

# FACTSHEET - AS OF 22-Feb-2024

## European Aerospace And Defense Select Index (PR)

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

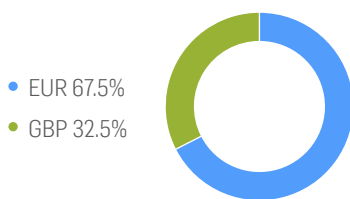
ISIN / WKN	DE000SLOF898 / SLOF89	Base Value / Base Date	100 Points / 14.06.2022
Bloomberg / Reuters	/ .CGWTADFP	Last Price	185.15
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return AR	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 14.06.2022
Index Members	9		

## STATISTICS

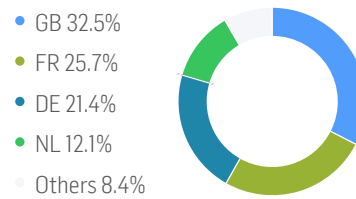
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	10.89%	23.15%	33.81%	44.78%	17.44%	85.15%
Performance (p.a.)						43.92%
Volatility (p.a.)	14.71%	14.18%	14.66%	16.87%	14.90%	19.26%
High	185.15	185.15	185.15	185.15	185.15	185.15
Low	166.96	148.24	134.08	123.35	157.63	89.85
Sharpe Ratio*	16.88	9.09	5.23	2.47	12.55	2.08
Max. Drawdown	-1.25%	-1.87%	-7.28%	-8.16%	-1.50%	-16.26%
VaR 95 \ 99				-25.5% \ -46.8%		-28.8% \ -48.5%
CVaR 95 \ 99				-39.6% \ -60.8%		-42.9% \ -70.7%

\* 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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