

# FACTSHEET - AS OF 22-Feb-2024

## European Aerospace And Defense Select Index (NTR)

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOF9A9 / SLOF9A	Base Value / Base Date	100 Points / 14.06.2022
Bloomberg / Reuters	/ .CGWTADFN	Last Price	187.70
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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		

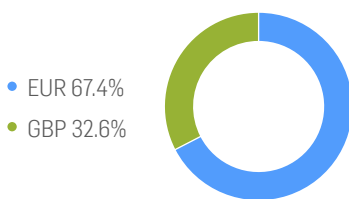
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**STATISTICS**

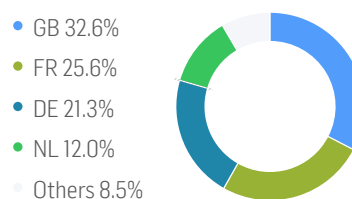
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	10.86%	23.11%	33.94%	46.34%	17.41%	87.70%
Performance (p.a.)						45.09%
Volatility (p.a.)	14.66%	14.13%	14.60%	16.81%	14.86%	19.25%
High	187.70	187.70	187.70	187.70	187.70	187.70
Low	169.32	150.32	135.79	123.72	159.85	89.92
Sharpe Ratio*	16.83	9.10	5.28	2.57	12.54	2.14
Max. Drawdown	-1.25%	-1.85%	-7.28%	-7.45%	-1.50%	-16.27%
VaR 95 \ 99				-25.6% \ -46.6%		-28.7% \ -48.3%
CVaR 95 \ 99				-39.2% \ -60.7%		-42.8% \ -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	19.54%
SAFRAN SA	SAF FP Equity	FR	EUR	16.93%
RHEINMETALL AG	RHM GY Equity	DE	EUR	15.32%
BAE SYSTEMS PLC	BA/ LN Equity	GB	GBP	13.05%
AIRBUS SE	AIR FP Equity	NL	EUR	12.05%
LEONARDO SPA	LDO IM Equity	IT	EUR	8.46%
THALES SA	HO FP Equity	FR	EUR	6.99%
MTU AERO ENGINES AG	MTX GY Equity	DE	EUR	5.99%
DASSAULT AVIATION SA	AM FP Equity	FR	EUR	1.67%

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