

FACTSHEET - AS OF 10-Sep-2024

Solactive Aerospace and Defense EUR Index GTR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOE8N5 / SLOE8N	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	- / .SOLDEFET	Last Price	2283.31
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2017
Index Members	30		

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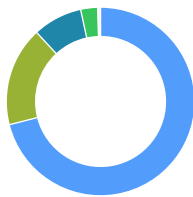
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.01%	2.62%	9.72%	27.61%	16.70%	128.33%
Performance (p.a.)						11.90%
Volatility (p.a.)	14.82%	15.22%	12.49%	11.99%	11.26%	21.48%
High	2355.36	2355.36	2355.36	2355.36	2355.36	2355.36
Low	2237.73	2181.74	2081.12	1694.20	1941.85	826.13
Sharpe Ratio*	0.63	0.49	1.36	2.04	1.86	0.38
Max. Drawdown	-4.99%	-6.10%	-6.10%	-6.10%	-6.10%	-48.40%
VaR 95 \ 99				-17.1% \ -36.4%		-30.5% \ -59.9%
CVaR 95 \ 99				-27.1% \ -41.7%		-52.4% \ -100.6%

* 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).

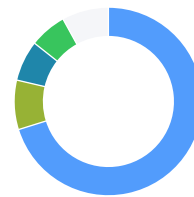
COMPOSITION BY CURRENCIES

- USD 71.0%
- EUR 17.1%
- GBp 8.5%
- JPY 2.9%
- Others 0.5%



COMPOSITION BY COUNTRIES

- US 70.2%
- GB 8.5%
- FR 7.0%
- NL 6.4%
- Others 8.0%



TOP COMPONENTS AS OF 10-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
RTX CORPORATION	RTX UN Equity	US	USD	11.36%
LOCKHEED MARTIN CORP	LMT UN Equity	US	USD	10.46%
HONEYWELL INTERNATIONAL INC	HON UW Equity	US	USD	8.91%
BOEING CO/THE	BA UN Equity	US	USD	7.03%
AIRBUS SE	AIR FP Equity	NL	EUR	6.36%
NORTHROP GRUMMAN CORP	NOC UN Equity	US	USD	5.84%
SAFRAN SA	SAF FP Equity	FR	EUR	5.79%
TRANSDIGM GROUP INC	TDG UN Equity	US	USD	5.42%
GENERAL DYNAMICS CORP	GD UN Equity	US	USD	5.16%
ROLLS-ROYCE HOLDING PLC	RR/ LN Equity	GB	GBP	3.99%

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