

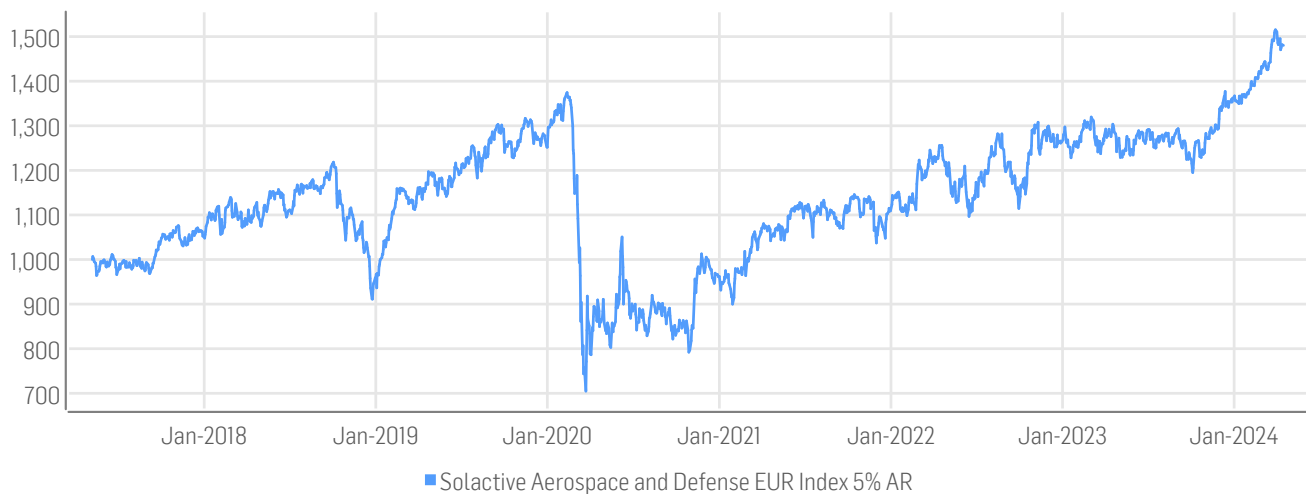
# FACTSHEET - AS OF 15-Apr-2024

## Solactive Aerospace and Defense EUR Index 5% AR

### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOE8P0 / SLOE8P	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	SOLDEFE5 Index / .SOLDEFE5	Last Price	1480.24
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return AR	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		

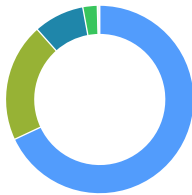
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.76%	9.60%	17.34%	15.13%	8.65%	48.02%
Performance (p.a.)						5.82%
Volatility (p.a.)	10.85%	8.68%	10.16%	11.83%	8.52%	21.88%
High	1515.43	1515.43	1515.43	1515.43	1515.43	1515.43
Low	1442.91	1350.60	1228.95	1195.09	1349.65	704.85
Sharpe Ratio*	3.26	4.74	3.39	0.97	3.34	0.09
Max. Drawdown	-2.97%	-2.97%	-2.97%	-7.62%	-2.97%	-48.72%
VaR 95 \ 99				-18.4% \ -26.5%		-31.2% \ -61.0%
CVaR 95 \ 99				-25.1% \ -40.4%		-53.7% \ -103.2%

\* 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).

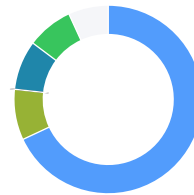
## COMPOSITION BY CURRENCIES

- USD 68.0%
- EUR 20.4%
- GBP 8.7%
- JPY 2.5%
- Others 0.4%



## COMPOSITION BY COUNTRIES

- US 68.0%
- GB 8.7%
- NL 8.5%
- FR 7.9%
- Others 6.9%



## TOP COMPONENTS AS OF 15-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
RTX CORPORATION	RTX UN Equity	US	USD	10.89%
LOCKHEED MARTIN CORP	LMT UN Equity	US	USD	9.33%
HONEYWELL INTERNATIONAL INC	HON UW Equity	US	USD	8.98%
AIRBUS SE	AIR FP Equity	NL	EUR	8.49%
BOEING CO/THE	BA UN Equity	US	USD	6.87%
SAFRAN SA	SAF FP Equity	FR	EUR	6.53%
NORTHROP GRUMMAN CORP	NOC UN Equity	US	USD	5.72%
GENERAL DYNAMICS	GD UN Equity	US	USD	5.38%
TRANSDIGM GROUP INC	TDG UN Equity	US	USD	5.20%
BAE SYSTEMS PLC	BA/ LN Equity	GB	GBP	4.24%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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