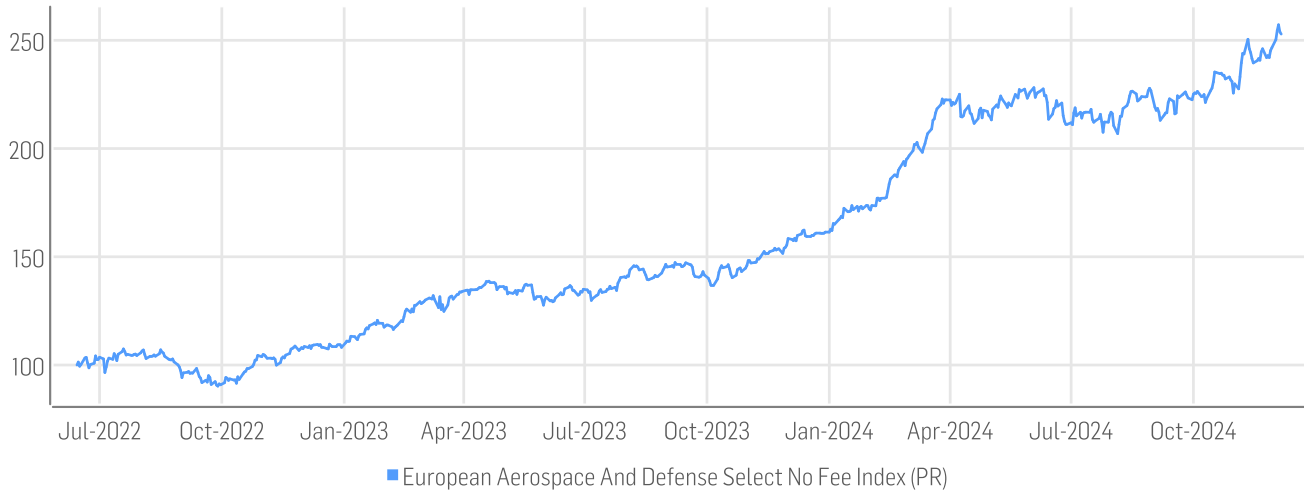


# FACTSHEET - AS OF 06-Dec-2024

## 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	252.87
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		

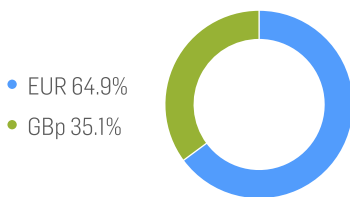
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**STATISTICS**

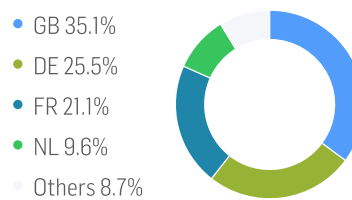
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	5.56%	18.71%	11.79%	56.07%	56.67%	152.87%
Performance (p.a.)						45.35%
Volatility (p.a.)	20.75%	19.50%	20.44%	18.68%	19.05%	19.39%
High	257.18	257.18	257.18	257.18	257.18	257.18
Low	239.54	215.46	206.87	159.36	161.40	90.25
Sharpe Ratio*	4.34	4.99	1.09	2.89	3.05	2.18
Max. Drawdown	-4.37%	-4.37%	-9.10%	-9.32%	-9.32%	-16.01%
VaR 95 \ 99				-28.2% \ -54.0%		-29.8% \ -53.5%
CVaR 95 \ 99				-42.8% \ -65.8%		-43.7% \ -69.1%

\* 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 06-Dec-2024**

Company	Ticker	Country	Currency	Index Weight (%)
ROLLS-ROYCE HOLDING PLC	RR/ LN Equity	GB	GBp	25.27%
RHEINMETALL AG	RHM GY Equity	DE	EUR	18.71%
SAFRAN SA	SAF FP Equity	FR	EUR	14.24%
BAE SYSTEMS PLC	BA/ LN Equity	GB	GBp	9.85%
AIRBUS SE	AIR FP Equity	NL	EUR	9.61%
LEONARDO SPA	LDO IM Equity	IT	EUR	8.74%
MTU AERO ENGINES AG	MTX GY Equity	DE	EUR	6.75%
THALES SA	HO FP Equity	FR	EUR	5.51%
DASSAULT AVIATION SA	AM FP Equity	FR	EUR	1.32%

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