

# FACTSHEET - AS OF 01-Feb-2023

## European Aerospace And Defense Select No Fee Index (TR)

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOF880 / SLOF88	Base Value / Base Date	100 Points / 14.06.2022
Bloomberg / Reuters	/ .CGWTADNT	Last Price	118.42
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total 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		

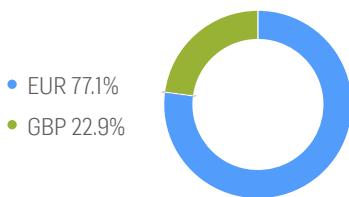
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**STATISTICS**

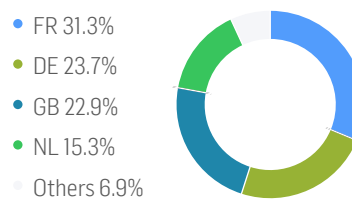
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	7.10%	13.61%	14.85%		9.13%	18.42%
Performance (p.a.)						30.50%
Volatility (p.a.)	15.66%	15.65%	19.92%		16.10%	22.68%
High	121.08	121.08	121.08		121.08	121.08
Low	110.57	100.21	90.34		108.51	90.34
Sharpe Ratio*	8.21	4.22	1.53		10.01	1.26
Max. Drawdown	-2.65%	-3.86%	-15.70%		-2.65%	-16.03%
VaR 95 \ 99						-32.5% \ -55.6%
CVaR 95 \ 99						-49.7% \ -100.1%

\* 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 01-Feb-2023**

Company	Ticker	Country	Currency	Index Weight (%)
SAFRAN SA	SAF FP Equity	FR	EUR	18.76%
AIRBUS SE	AIR FP Equity	NL	EUR	15.25%
BAE SYSTEMS PLC	BA/ LN Equity	GB	GBP	13.84%
RHEINMETALL AG	RHM GY Equity	DE	EUR	13.45%
MTU AERO ENGINES AG	MTX GY Equity	DE	EUR	10.26%
THALES SA	HO FP Equity	FR	EUR	10.20%
ROLLS-ROYCE HOLDING PLC	RR/ LN Equity	GB	GBP	9.06%
LEONARDO SPA	LDO IM Equity	IT	EUR	6.88%
DASSAULT AVIATION SA	AM FP Equity	FR	EUR	2.30%

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