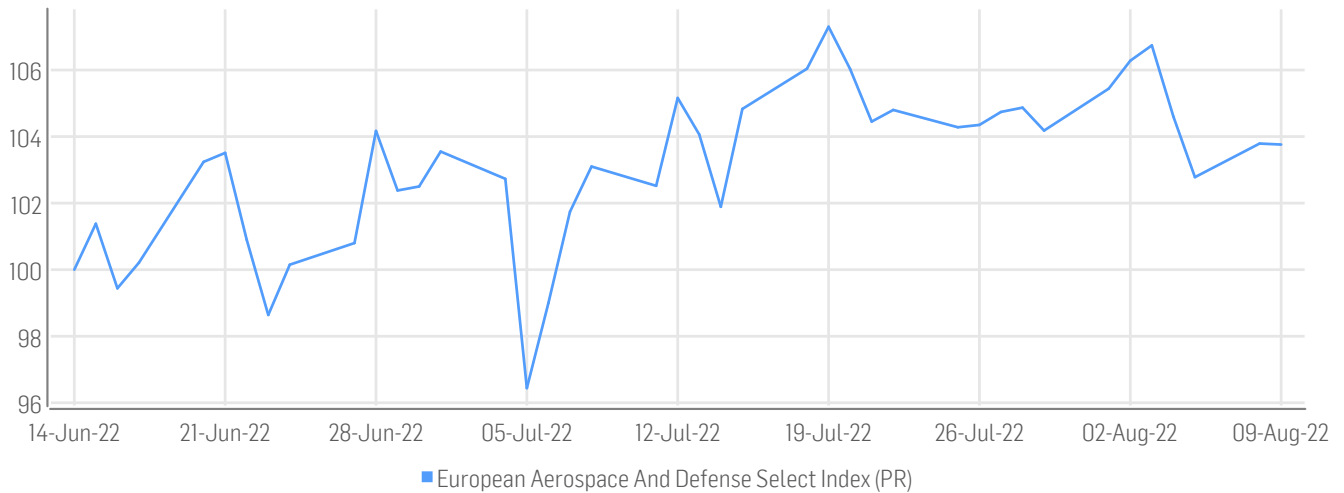


# FACTSHEET - AS OF 09-Aug-2022

## European Aerospace And Defense Select Index (PR)

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

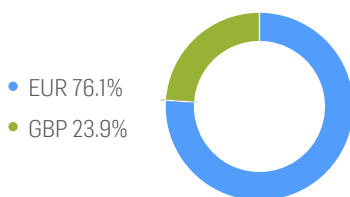
ISIN / WKN	DE000SLOF898 / SLOF89	Base Value / Base Date	100 Points / 14.06.2022
Bloomberg / Reuters	/ .CGWTADFP	Last Price	103.76
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return AR	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 14.06.2022
Index Members	9		

## STATISTICS

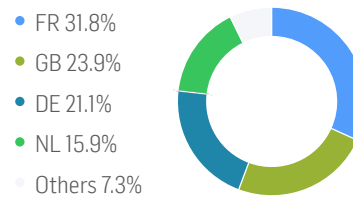
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.64%				3.76%	3.76%
Performance (p.a.)						27.22%
Volatility (p.a.)	21.39%				29.95%	29.95%
High	107.30				107.30	107.30
Low	101.89				96.44	96.44
Sharpe Ratio*	0.38				0.91	0.91
Max. Drawdown	-4.21%				-7.42%	-7.42%
VaR 95 \ 99						-36.0% \ -100.3%
CVaR 95 \ 99						

\* 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 09-Aug-2022

Company	Ticker	Country	Currency	Index Weight (%)
SAFRAN SA	SAF FP Equity	FR	EUR	17.56%
AIRBUS SE	AIR FP Equity	NL	EUR	15.93%
BAE SYSTEMS PLC	BA/ LN Equity	GB	GBP	15.25%
THALES SA	HO FP Equity	FR	EUR	11.76%
RHEINMETALL AG	RHM GY Equity	DE	EUR	11.51%
MTU AERO ENGINES AG	MTX GY Equity	DE	EUR	9.60%
ROLLS-ROYCE HOLDING PLC	RR/ LN Equity	GB	GBP	8.70%
LEONARDO SPA	LDO IM Equity	IT	EUR	7.27%
DASSAULT AVIATION SA	AM FP Equity	FR	EUR	2.44%

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