

FACTSHEET - AS OF 11-Oct-2024

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	215.36
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		

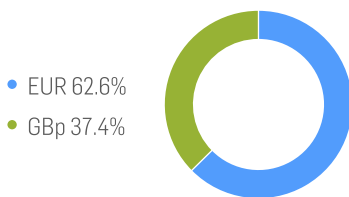
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STATISTICS

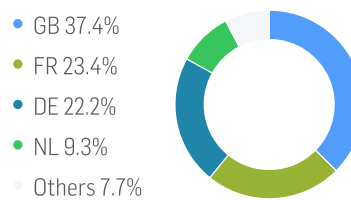
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.93%	2.53%	1.86%	50.18%	36.61%	115.36%
Performance (p.a.)						39.05%
Volatility (p.a.)	19.50%	20.01%	19.63%	17.91%	18.88%	19.35%
High	218.58	220.33	221.40	221.40	221.40	221.40
Low	208.69	200.23	200.23	137.47	157.63	89.85
Sharpe Ratio*	1.99	0.36	0.02	2.66	2.40	1.84
Max. Drawdown	-3.15%	-6.54%	-9.56%	-9.56%	-9.56%	-16.26%
VaR 95 \ 99				-28.3% \ -54.3%		-30.4% \ -53.5%
CVaR 95 \ 99				-42.2% \ -65.9%		-44.4% \ -69.2%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 11-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
ROLLS-ROYCE HOLDING PLC	RR/ LN Equity	GB	GBp	25.98%
SAFRAN SA	SAF FP Equity	FR	EUR	15.52%
RHEINMETALL AG	RHM GY Equity	DE	EUR	15.40%
BAE SYSTEMS PLC	BA/ LN Equity	GB	GBp	11.42%
AIRBUS SE	AIR FP Equity	NL	EUR	9.33%
LEONARDO SPA	LDO IM Equity	IT	EUR	7.65%
MTU AERO ENGINES AG	MTX GY Equity	DE	EUR	6.77%
THALES SA	HO FP Equity	FR	EUR	6.48%
DASSAULT AVIATION SA	AM FP Equity	FR	EUR	1.44%

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