

FACTSHEET - AS OF 01-Feb-2023

European Aerospace And Defense Select Index (TR)

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLOF9B7 / SLOF9B | Base Value / Base Date | 100 Points / 14.06.2022 |
| Bloomberg / Reuters | / .CGWTADFT | Last Price | 117.28 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Total 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 | | |

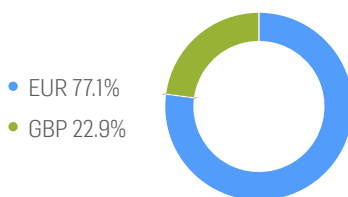
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STATISTICS

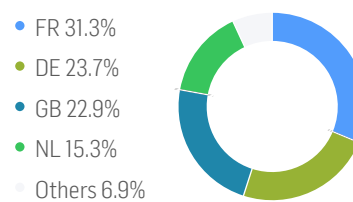
| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|--------|---------|------|--------|------------------|
| Performance | 6.97% | 13.18% | 13.99% | | 8.98% | 17.28% |
| Performance (p.a.) | | | | | | 28.52% |
| Volatility (p.a.) | 15.63% | 15.64% | 19.90% | | 16.06% | 22.68% |
| High | 119.94 | 119.94 | 119.94 | | 119.94 | 119.94 |
| Low | 109.64 | 99.58 | 89.94 | | 107.62 | 89.94 |
| Sharpe Ratio* | 8.01 | 4.05 | 1.43 | | 9.78 | 1.17 |
| Max. Drawdown | -2.67% | -3.90% | -15.85% | | -2.67% | -16.27% |
| VaR 95 \ 99 | | | | | | -32.6% \ -55.7% |
| CVaR 95 \ 99 | | | | | | -49.8% \ -100.3% |

* 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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