

FACTSHEET - AS OF 23-Mar-2023

Solactive Developed Markets Aerospace and Satellite Index NTR

DESCRIPTION

Representation of securities of companies that have business operations in Technologies, Materials and Services within the Aerospace and Satellite industry.

HISTORICAL PERFORMANCE



CHARACTERISTICS

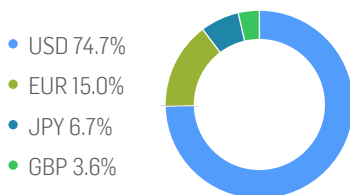
ISIN / WKN	DE000SLOFQY9 / SLOFQY	Base Value / Base Date	1000 Points / 03.01.2017
Bloomberg / Reuters	SOLSPACE Index/ .SOLSPACE	Last Price	1510.44
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 03.01.2017
Index Members	30		

STATISTICS

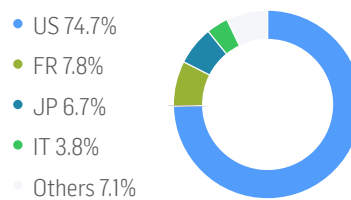
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.66%	3.65%	16.42%	-11.63%	3.23%	51.04%
Performance (p.a.)						7.04%
Volatility (p.a.)	19.27%	17.65%	21.54%	23.38%	17.51%	22.92%
High	1610.40	1611.48	1611.48	1737.63	1611.48	1760.69
Low	1500.82	1439.72	1268.25	1268.25	1463.12	938.13
Sharpe Ratio*	-2.52	0.63	1.47	-0.70	0.60	0.11
Max. Drawdown	-6.80%	-6.87%	-6.87%	-27.01%	-6.87%	-44.10%
VaR 95 \ 99				-39.6% \ -59.1%		-34.4% \ -61.5%
CVaR 95 \ 99				-49.8% \ -62.8%		-55.1% \ -105.6%

* 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 23-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
DASSAULT AVIATION SA	AM FP Equity	FR	EUR	4.05%
LEONARDO SPA	LDO IM Equity	IT	EUR	3.75%
THALES SA	HO FP Equity	FR	EUR	3.72%
KRATOS DEFENSE & SECURITY SOLUTIONS INC	KTOS UW Equity	US	USD	3.65%
ROLLS-ROYCE HOLDING PLC	RR/ LN Equity	GB	GBP	3.63%
AMPHENOL CORP NEW CL A	APH UN Equity	US	USD	3.56%
AIRBUS SE	AIR FP Equity	NL	EUR	3.49%
AEROJET ROCKETDYNE HOLDINGS INC	AJRD UN Equity	US	USD	3.47%
LOCKHEED MARTIN CORP	LMT UN Equity	US	USD	3.46%
BOEING CO/THE	BA UN Equity	US	USD	3.45%

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