

CNI Europe Aerospace and Defense

Objective

The CNI Europe Aerospace and Defense is a free float market capitalization weighted index that reflects the performance of the 20 most actively traded shares listed on the main markets of France, Germany, The Netherlands, Italy, United Kingdom, Switzerland, Sweden and Spain ; classified within specific ICB subsectors: Aerospace and Defense . The index serves as an underlying for structured products, funds and exchange traded funds.

Investability

Stocks are screened to ensure liquidity and selected and free float weighted to ensure that the index is investable.

Transparency

The index rules are available on our website. All our rulebooks can be found on the following webpage:

www.euronext.com/en/indices/index-rules.

Statistics

Sep-2018

Market Capitalization	EUR Bil
Full	252.3
Free float	194.1

Components (full)	EUR Bil
Average	15.79
Median	5.47
Largest	83.98
Smallest	0.38

Component Weights	(%)
Largest	16.56
Smallest	0.23
Top ten	92.93

Performance	(%)
Q3 2018	6.87%
YTD	22.77%
2017	11.86%
2016	4.49%
2015	11.95%

Annualized	(%)
2 Year	22.63%
3 Years	14.37%
5 Years	11.45%
Since Base Date 01-Mar-2017	70.12%

Fundamentals	
P/E Incl. Neg LTM	26.42
P/E Incl. Neg FY1	31.08
P/E excl. Neg LTM	26.48
P/E excl. Neg FY1	31.08
Price/Book	7.63
Price/Sales	1.75
Price/Cash Flow	19.33
Dividend Yield (%)	1.68%

Risk	
Sharpe Ratio 1 Year	not calc.
Volatility 30 Day	12.14

Performance others

CNI Europe Aerospace and Defense GR EUR	(%)
Q3 2018	6.95%
YTD	24.70%
2017	13.63%
2016	6.68%
2015	14.15%

CNI Europe Aerospace and Defense CNY	(%)
Q3 2018	10.42%
YTD	25.75%
2017	18.94%
2016	8.12%
2015	5.23%

CNI Europe Aerospace and Defense GR CNY	(%)
Q3 2018	10.50%
YTD	27.73%
2017	20.82%
2016	10.39%
2015	7.30%

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CNI Europe Aerospace and Defense

Index Facts

Categories

Weighting

Component Number

Review Frequency

Calculation and Distribution

Isin code / Base Value / Base Date

Date Introduced

Settlement Procedure

Facts

Free float market capitalization subject to 15% weighting cap

up to 20

Semi-annually, on the first trading day of January and July

Price and Gross Return in EUR and CNY; Every 15 seconds during Euronext regulated trading hours

CNI Europe Aerospace and Defense EUR (NL0012838767) 1,000 as of 30 November 2012

CNI Europe Aerospace and Defense GR EUR (NL0012838775) 1,000 as of 30 November 2012

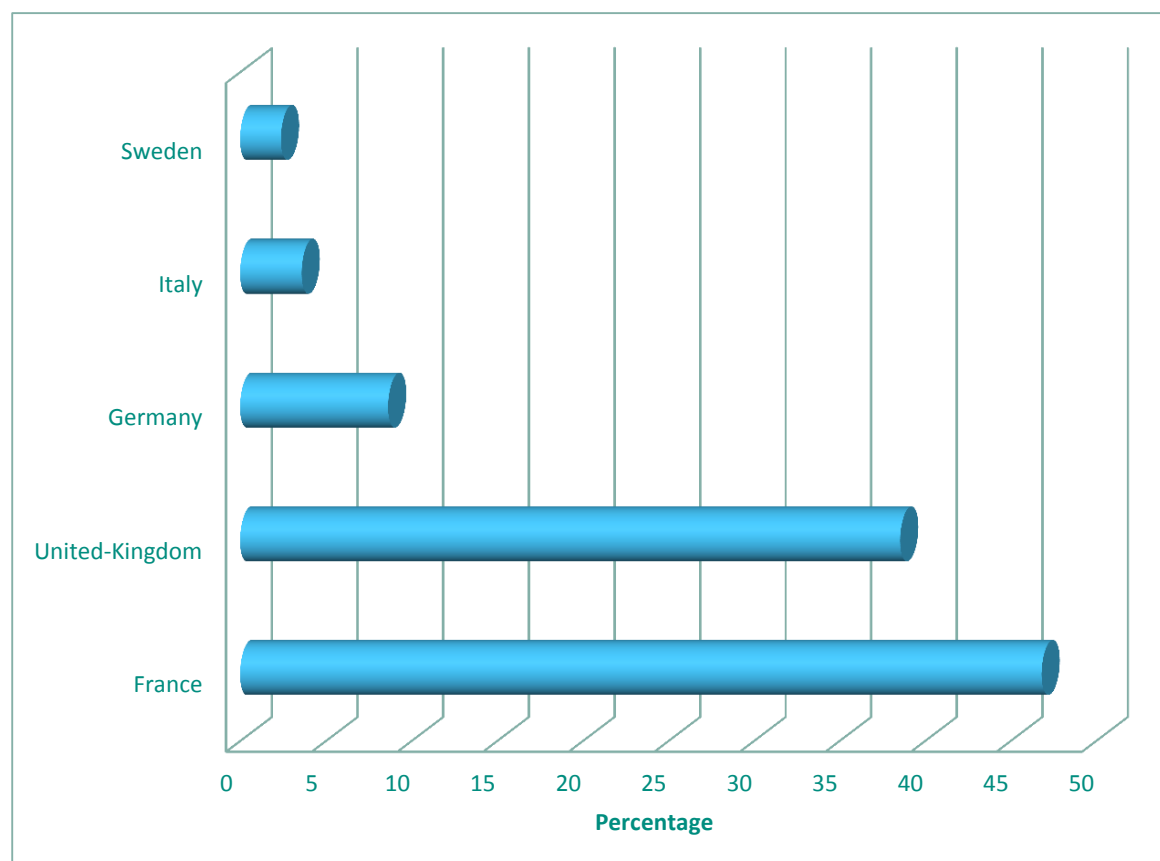
CNI Europe Aerospace and Defense CNY (NL0012838783) 1,000 as of 30 November 2012

CNI Europe Aerospace and Defense GR CNY (NL0012838791) 1,000 as of 30 November 2012

The indices were introduced on 6 April 2018

N.A.

Sector Allocation



CNI Europe Aerospace and Defense

Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)	Index Cap	Float
ULTRA ELECTRONIC	ULE	GB	Industrial Goods & Services	1.14	1.33	1
THALES	HO	FR	Industrial Goods & Services	11.14	13.01	0.5
SENIOR PLC	SNR	GB	Industrial Goods & Services	1.26	1.47	1
SAFRAN	SAF	FR	Industrial Goods & Services	16.56	19.34	0.8
SAAB AB B	SAABB	SE	Industrial Goods & Services	2.38	2.78	0.6
ROLLS-ROYCE HOLDINGS	RR	GB	Industrial Goods & Services	13.97	16.31	1
QINETIQ GROUP PLC	QQ	GB	Industrial Goods & Services	1.56	1.82	1
MTU AERO ENGINES AG	MTXGN	DE	Industrial Goods & Services	8.64	10.09	1
MEGGITT PLC	MGGT	GB	Industrial Goods & Services	4.23	4.94	1
LEONARDO	LDOF	IT	Industrial Goods & Services	3.60	4.20	0.7
AVIATION LATECOERE	LAT	FR	Industrial Goods & Services	0.23	0.27	0.7
LISI	FII	FR	Industrial Goods & Services	0.50	0.59	0.35
COBHAM PLC	COB	GB	Industrial Goods & Services	2.68	3.13	1
BAE SYSTEMS PLC	BAES	GB	Industrial Goods & Services	13.72	16.02	1
DASSAULT AVIATION	AM	FR	Industrial Goods & Services	3.40	3.97	0.3
AIRBUS	AIR	FR	Industrial Goods & Services	14.99	17.50	0.75