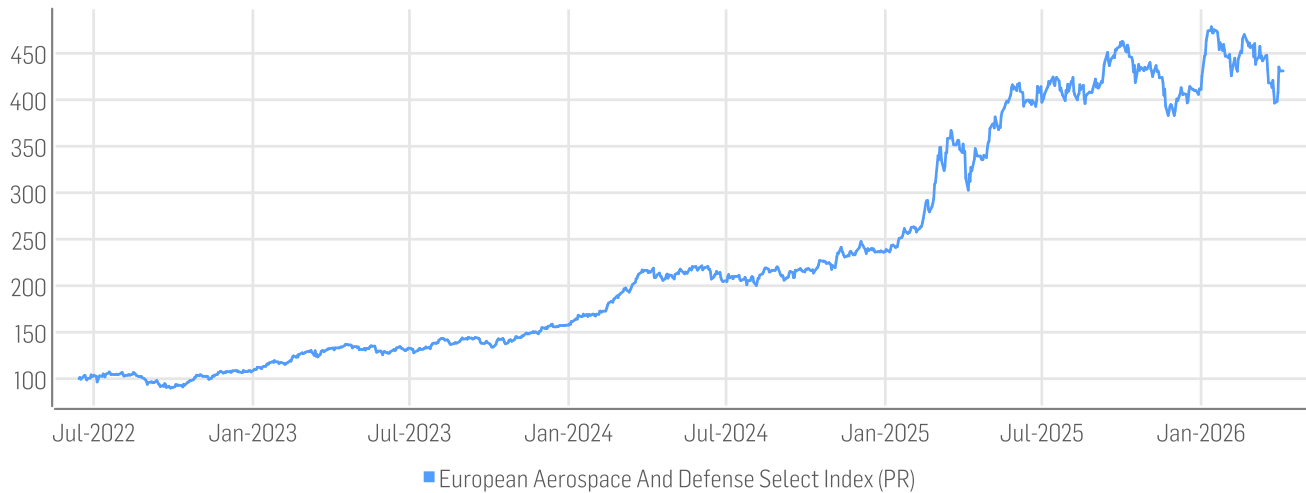


# FACTSHEET - AS OF 06-Apr-2026

## 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	431.00
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	-2.70%	-3.97%	-6.06%	33.26%	4.80%	331.00%
Performance (p.a.)						46.72%
Volatility (p.a.)	37.60%	31.50%	29.56%	27.34%	32.63%	23.64%
High	457.48	478.53	478.53	478.53	478.53	478.53
Low	396.39	396.39	383.09	323.44	396.39	89.85
Sharpe Ratio*	-0.81	-0.54	-0.47	1.17	0.54	1.89
Max. Drawdown	-13.35%	-17.17%	-17.17%	-17.24%	-17.17%	-17.50%
VaR 95 \ 99				-44.5% \ -68.6%		-37.0% \ -65.5%
CVaR 95 \ 99				-59.4% \ -75.6%		-53.0% \ -82.0%

\* 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).

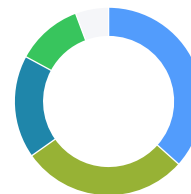
## COMPOSITION BY CURRENCIES

- EUR 63.4%
- GBp 36.6%



## COMPOSITION BY COUNTRIES

- GB 36.6%
- DE 28.6%
- FR 17.7%
- IT 11.4%
- Others 5.7%



## TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ROLLS-ROYCE HOLDINGS PLC	RR/ LN Equity	GB	GBp	26.96%
RHEINMETALL AG	RHM GY Equity	DE	EUR	24.95%
LEONARDO SPA	LDO IM Equity	IT	EUR	11.41%
SAFRAN SA	SAF FP Equity	FR	EUR	10.64%
BAE SYSTEMS PLC	BA/ LN Equity	GB	GBp	9.65%
THALES SA	HO FP Equity	FR	EUR	5.76%
AIRBUS SE	AIR FP Equity	NL	EUR	5.70%
MTU AERO ENGINES AG	MTX GY Equity	DE	EUR	3.66%
DASSAULT AVIATION SA	AM FP Equity	FR	EUR	1.28%

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