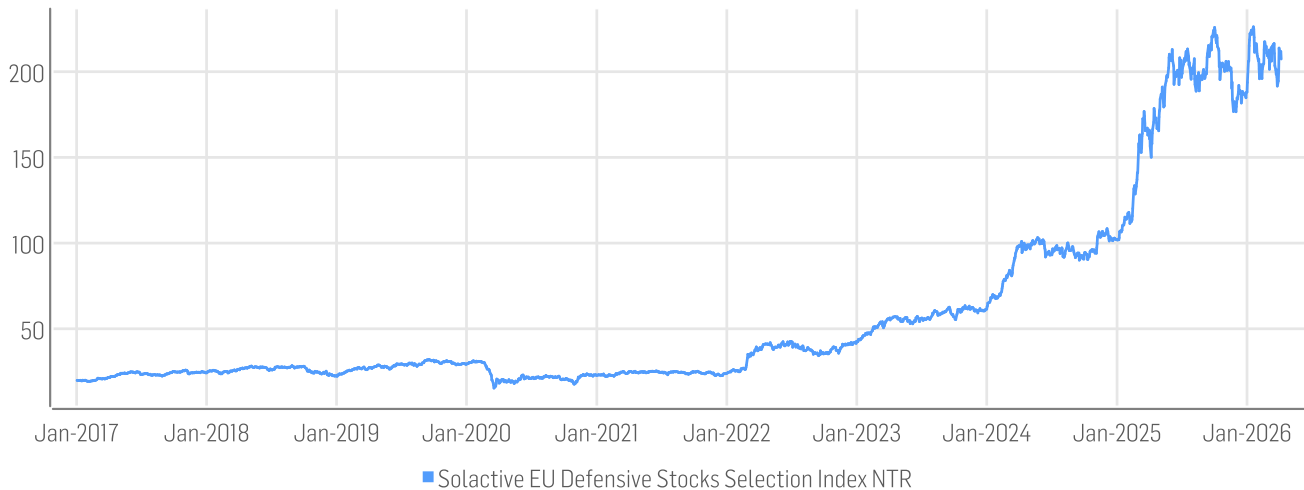


FACTSHEET - AS OF 07-Apr-2026

Solactive EU Defensive Stocks Selection Index NTR

HISTORICAL PERFORMANCE



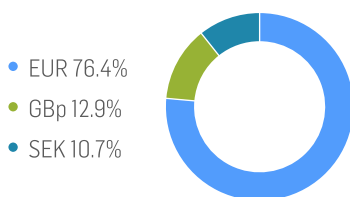
CHARACTERISTICS

ISIN / WKN	DE000SLOK658 / SLOK65	Base Value / Base Date	96.93 Points / 18.04.2024
Bloomberg / Reuters	SOEUDFSS Index / .SOEUDFSS	Last Price	207.38
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	09:00 to 22:50 (CET), every 15 seconds
Index Currency	SEK	History	Available daily back to 18.04.2024
Index Members	9		

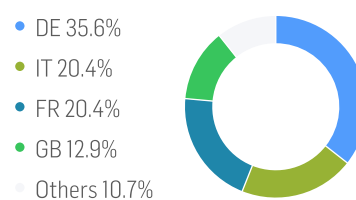
STATISTICS

SEK	30D	90D	180D	360D	YTD	Since Inception
Performance	0.37%	-3.58%	-5.64%	24.62%	10.25%	113.95%
Performance (p.a.)						47.16%
Volatility (p.a.)	39.17%	34.98%	33.57%	33.30%	36.08%	31.67%
High	216.50	226.23	226.23	226.23	226.23	226.23
Low	191.59	191.59	176.60	165.50	188.10	90.03
Max. Drawdown	-11.51%	-15.31%	-19.64%	-21.81%	-15.31%	-21.81%
VaR 95 \ 99				-59.6% \ -86.5%		-49.8% \ -86.5%
CVaR 95 \ 99				-78.3% \ -90.0%		-71.5% \ -90.8%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
RHEINMETALL AG	RHM GY Equity	DE	EUR	32.78%
LEONARDO SPA	LDO IM Equity	IT	EUR	20.43%
BAE SYSTEMS PLC	BA/ LN Equity	GB	GBp	12.40%
SAFRAN SA	SAF FP Equity	FR	EUR	11.36%
SAAB AB CLASS B	SAABB SS Equity	SE	SEK	10.69%
THALES SA	HO FP Equity	FR	EUR	7.06%
HENSOLDT AG	HAG GY Equity	DE	EUR	2.81%
DASSAULT AVIATION SA	AM FP Equity	FR	EUR	2.00%
CHEMRING GROUP PLC	CHG LN Equity	GB	GBp	0.48%

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The index is launched on 18-Apr-2024. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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