

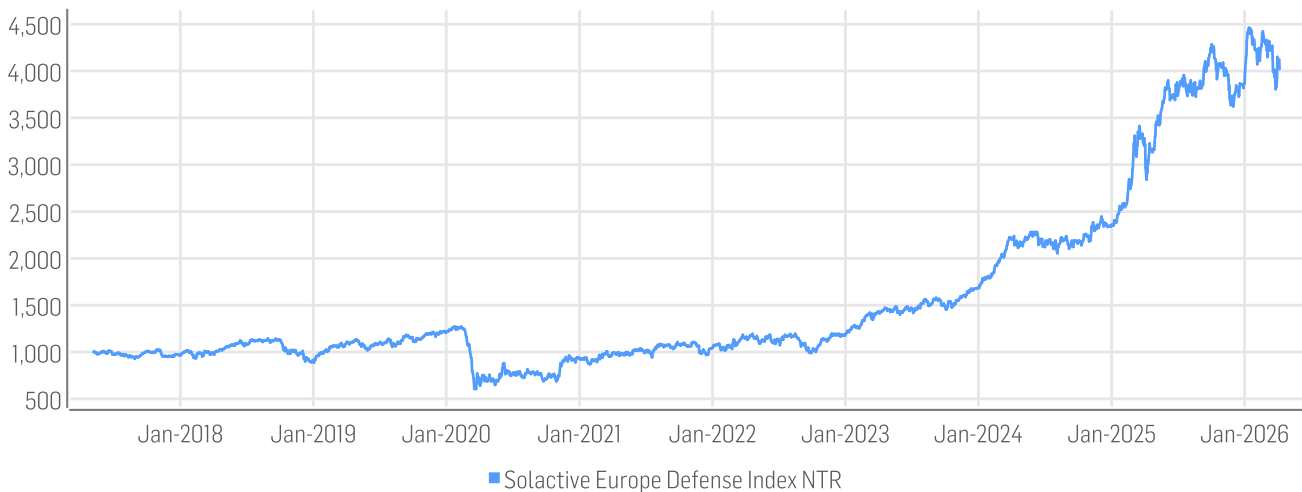
# FACTSHEET - AS OF 07-Apr-2026

## Solactive Europe Defense Index NTR

### DESCRIPTION

Representation of securities that have business operations in the field of defense.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOR35	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	SOLEUDFN Index/ .SOLEUDFN	Last Price	4021.91
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2017
Index Members	30		

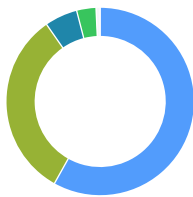
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.51%	-6.98%	-4.87%	33.58%	4.06%	302.19%
Performance (p.a.)						16.90%
Volatility (p.a.)	33.04%	28.13%	25.69%	23.70%	28.88%	24.45%
High	4314.93	4461.85	4461.85	4461.85	4461.85	4461.85
Low	3805.59	3805.59	3621.07	3129.01	3805.59	604.19
Sharpe Ratio*	-1.36	-0.97	-0.45	1.36	0.49	0.61
Max. Drawdown	-11.80%	-14.71%	-14.71%	-15.49%	-14.71%	-52.54%
VaR 95 \ 99				-38.3% \ -56.7%		-35.1% \ -69.6%
CVaR 95 \ 99				-51.3% \ -63.0%		-57.5% \ -104.9%

\* 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).

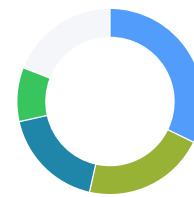
## COMPOSITION BY CURRENCIES

- EUR 58.1%
- GBp 32.2%
- SEK 5.6%
- NOK 3.3%
- Others 0.7%



## COMPOSITION BY COUNTRIES

- GB 32.2%
- FR 21.3%
- DE 18.0%
- NL 9.4%
- Others 19.1%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
BAE SYSTEMS PLC	BA/ LN Equity	GB	GBp	12.58%
ROLLS-ROYCE HOLDINGS PLC	RR/ LN Equity	GB	GBp	9.68%
SAFRAN SA	SAF FP Equity	FR	EUR	9.43%
RHEINMETALL AG	RHM GY Equity	DE	EUR	9.02%
AIRBUS SE	AIR FP Equity	NL	EUR	8.18%
THALES SA	HO FP Equity	FR	EUR	7.44%
LEONARDO SPA	LDO IM Equity	IT	EUR	7.42%
SAAB AB CLASS B	SAABB SS Equity	SE	SEK	5.64%
MTU AERO ENGINES AG	MTX GY Equity	DE	EUR	5.44%
KONGSBERG GRUPPEN ASA	KOG NO Equity	NO	NOK	3.33%

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