

FACTSHEET - AS OF 06-Apr-2026

Solactive Europe Defense Index TR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOR36	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SOLEUDFT	Last Price	4184.37
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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		

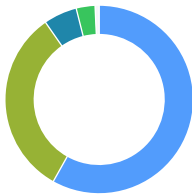
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.18%	-1.47%	-3.29%	37.05%	6.60%	318.44%
Performance (p.a.)						17.42%
Volatility (p.a.)	32.91%	27.77%	25.55%	23.60%	28.70%	24.44%
High	4382.61	4531.83	4531.83	4531.83	4531.83	4531.83
Low	3865.28	3865.28	3677.58	3053.25	3865.28	607.47
Sharpe Ratio*	-0.78	-0.28	-0.33	1.51	0.89	0.63
Max. Drawdown	-11.80%	-14.71%	-15.00%	-15.48%	-14.71%	-52.54%
VaR 95 \ 99				-38.3% \ -56.7%		-34.7% \ -69.6%
CVaR 95 \ 99				-51.3% \ -63.0%		-57.4% \ -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 5.7%
- NOK 3.2%
- Others 0.7%



COMPOSITION BY COUNTRIES

- GB 32.2%
- FR 21.1%
- DE 17.9%
- NL 9.3%
- Others 19.5%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
BAE SYSTEMS PLC	BA/ LN Equity	GB	GBp	12.40%
ROLLS-ROYCE HOLDINGS PLC	RR/ LN Equity	GB	GBp	9.85%
SAFRAN SA	SAF FP Equity	FR	EUR	9.34%
RHEINMETALL AG	RHM GY Equity	DE	EUR	9.03%
AIRBUS SE	AIR FP Equity	NL	EUR	8.11%
LEONARDO SPA	LDO IM Equity	IT	EUR	7.87%
THALES SA	HO FP Equity	FR	EUR	7.33%
SAAB AB CLASS B	SAABB SS Equity	SE	SEK	5.74%
MTU AERO ENGINES AG	MTX GY Equity	DE	EUR	5.36%
KONGSBERG GRUPPEN ASA	KOG NO Equity	NO	NOK	3.24%

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