

# FACTSHEET - AS OF 03-Jun-2026

## European Aerospace And Defense Select No Fee Index (TR)

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOF880 / SLOF88	Base Value / Base Date	100 Points / 14.06.2022
Bloomberg / Reuters	/ .CGWTADNT	Last Price	435.52
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 14.06.2022
Index Members	9		

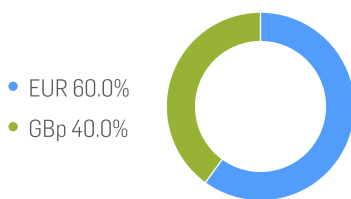
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## STATISTICS

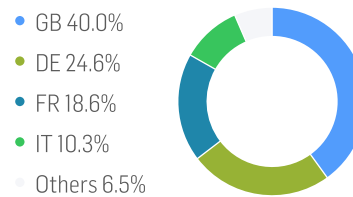
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.58%	-9.31%	-0.04%	-1.69%	-3.10%	335.52%
Performance (p.a.)						44.87%
Volatility (p.a.)	38.15%	39.17%	33.45%	29.75%	35.25%	24.47%
High	469.20	501.79	523.44	523.44	523.44	523.44
Low	405.80	405.80	405.80	405.80	405.80	90.34
Sharpe Ratio*	-0.51	-0.89	-0.06	-0.12	-0.26	1.75
Max. Drawdown	-13.51%	-19.13%	-22.47%	-22.47%	-22.47%	-22.47%
VaR 95 \ 99				-55.6% \ -75.7%		-38.8% \ -67.4%
CVaR 95 \ 99				-66.6% \ -79.5%		-55.9% \ -83.0%

\* 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



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 03-Jun-2026

Company	Ticker	Country	Currency	Index Weight (%)
ROLLS-ROYCE HOLDINGS PLC	RR/ LN Equity	GB	GBp	30.72%
RHEINMETALL AG	RHM GY Equity	DE	EUR	20.87%
SAFRAN SA	SAF FP Equity	FR	EUR	11.90%
LEONARDO SPA	LDO IM Equity	IT	EUR	10.28%
BAE SYSTEMS PLC	BA/ LN Equity	GB	GBp	9.31%
AIRBUS SE	AIR FP Equity	NL	EUR	6.50%
THALES SA	HO FP Equity	FR	EUR	5.49%
MTU AERO ENGINES AG	MTX GY Equity	DE	EUR	3.72%
DASSAULT AVIATION SA	AM FP Equity	FR	EUR	1.22%

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