

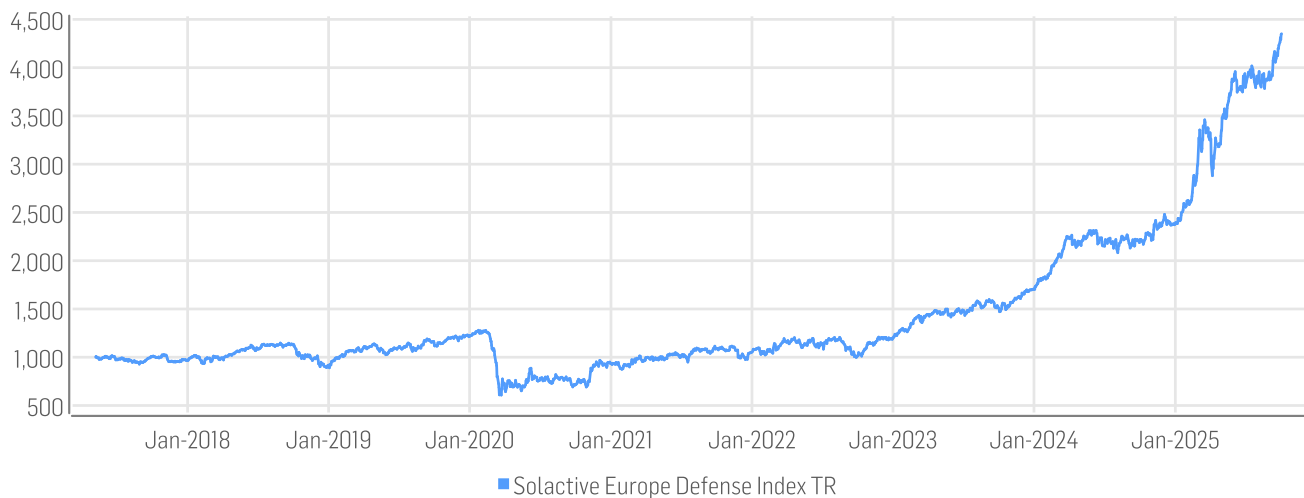
FACTSHEET - AS OF 03-Oct-2025

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	4351.29
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	29		

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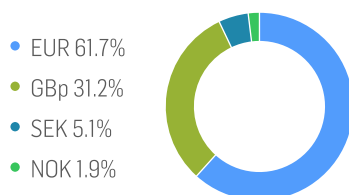
Solactive Europe Defense Index TR

STATISTICS

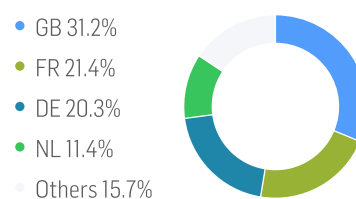
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	11.10%	12.92%	44.57%	98.05%	82.56%	335.13%
Performance (p.a.)						19.12%
Volatility (p.a.)	16.59%	19.92%	24.17%	25.85%	27.94%	24.38%
High	4351.29	4351.29	4351.29	4351.29	4351.29	4351.29
Low	3876.53	3784.10	2880.21	2169.44	2383.20	607.47
Sharpe Ratio*	15.57	3.10	4.52	3.80	4.29	0.71
Max. Drawdown	-2.66%	-5.82%	-5.82%	-16.75%	-16.75%	-52.54%
VaR 95 \ 99				-34.0% \ -69.8%		-34.0% \ -69.8%
CVaR 95 \ 99				-55.3% \ -99.8%		-57.5% \ -108.2%

* 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-Oct-2025

Company	Ticker	Country	Currency	Index Weight (%)
ROLLS-ROYCE HOLDING PLC	RR/ LN Equity	GB	GBp	10.81%
AIRBUS SE	AIR FP Equity	NL	EUR	10.28%
SAFRAN SA	SAF FP Equity	FR	EUR	9.98%
BAE SYSTEMS PLC	BA/ LN Equity	GB	GBp	9.98%
RHEINMETALL AG	RHM GY Equity	DE	EUR	9.71%
THALES SA	HO FP Equity	FR	EUR	7.33%
LEONARDO SPA	LDO IM Equity	IT	EUR	6.96%
MTU AERO ENGINES AG	MTX GY Equity	DE	EUR	6.57%
SAAB AB CLASS B	SAABB SS Equity	SE	SEK	4.95%
MELROSE INDUSTRIES PLC	MRO LN Equity	GB	GBp	2.90%

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