

# FACTSHEET - AS OF 17-Apr-2024

## Solactive Defense 3 BTI Index

### DESCRIPTION

Solactive Defense 3 BTI Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

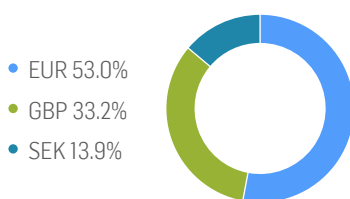
ISIN / WKN	DE000SLOFEU3 / SLOFEU	Base Value / Base Date	100 Points / 03.03.2022
Bloomberg / Reuters	SOLDEF3 Index/ .SOLDEF3	Last Price	208.22
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	NTR	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 03.03.2022
Index Members	15		

## STATISTICS

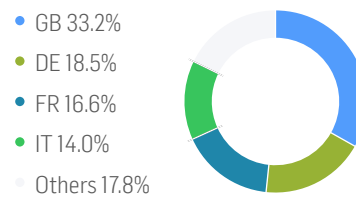
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.71%	23.43%	46.65%	48.42%	33.41%	108.22%
Performance (p.a.)						41.23%
Volatility (p.a.)	27.45%	19.80%	16.99%	17.16%	19.12%	20.10%
High	219.06	219.06	219.06	219.06	219.06	219.06
Low	202.73	166.27	141.98	131.06	156.07	95.60
Sharpe Ratio*	1.26	6.62	6.69	2.64	8.19	1.86
Max. Drawdown	-5.83%	-5.83%	-5.83%	-8.02%	-5.83%	-19.61%
VaR 95 \ 99				-26.9% \ -37.1%		-30.5% \ -55.9%
CVaR 95 \ 99				-39.1% \ -67.6%		-45.0% \ -75.3%

\* 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 17-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
LEONARDO SPA	LDO IM Equity	IT	EUR	14.02%
SAAB AB CLASS B	SAABB SS Equity	SE	SEK	13.88%
RHEINMETALL AG	RHM GY Equity	DE	EUR	13.55%
ROLLS-ROYCE HOLDING PLC	RR/ LN Equity	GB	GBP	10.10%
BAE SYSTEMS PLC	BA/ LN Equity	GB	GBP	9.65%
DASSAULT AVIATION SA	AM FP Equity	FR	EUR	5.98%
THALES SA	HO FP Equity	FR	EUR	5.62%
QINETIQ GROUP PLC	QQ/ LN Equity	GB	GBP	5.57%
SAFRAN SA	SAF FP Equity	FR	EUR	4.96%
AIRBUS SE	AIR FP Equity	NL	EUR	3.90%

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