

FACTSHEET - AS OF 08-Aug-2025

Solactive Transatlantic Defense Base EUR Index NTR

DESCRIPTION

Representation of 30 securities from Developed Markets with business activities related to the Defense sector.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0Q90	Base Value / Base Date	1000 Points / 08.01.2016
Bloomberg / Reuters	/ .SBVTDEBN	Last Price	7855.80
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 08.01.2016
Index Members	30		

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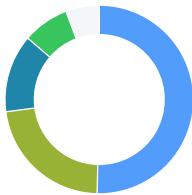
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.64%	13.36%	29.84%	54.27%	36.62%	685.58%
Performance (p.a.)						24.00%
Volatility (p.a.)	16.03%	17.89%	25.19%	21.94%	23.53%	22.88%
High	8142.43	8142.43	8142.43	8142.43	8142.43	8142.43
Low	7855.80	6906.90	5702.43	4921.87	5702.43	866.86
Sharpe Ratio*	-0.59	3.60	2.70	2.43	2.80	0.96
Max. Drawdown	-3.52%	-3.56%	-15.45%	-15.45%	-15.45%	-51.40%
VaR 95 \ 99				-32.3% \ -52.6%		-31.5% \ -62.2%
CVaR 95 \ 99				-51.6% \ -92.0%		-54.1% \ -103.2%

* 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

- USD 50.4%
- EUR 22.5%
- GBp 13.4%
- CAD 8.0%
- Others 5.8%



COMPOSITION BY COUNTRIES

- US 50.4%
- GB 13.4%
- FR 9.6%
- CA 8.0%
- Others 18.7%



TOP COMPONENTS AS OF 08-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
BOMBARDIER INC	BBD/B CT Equity	CA	CAD	4.66%
HUNTINGTON INGALLS INDUSTRIES	HII UN Equity	US	USD	3.71%
MELROSE INDUSTRIES PLC	MRO LN Equity	GB	GBp	3.70%
ROLLS-ROYCE HOLDING PLC	RR/ LN Equity	GB	GBp	3.70%
AAR CORP	AIR UN Equity	US	USD	3.68%
HEXCEL	HXL UN Equity	US	USD	3.62%
GE AEROSPACE	GE UN Equity	US	USD	3.62%
MOOG INC-CLASS A	MOG/A UN Equity	US	USD	3.55%
SAFRAN SA	SAF FP Equity	FR	EUR	3.55%
SPIRIT AEROSYSTEMS HOLDINGS INC	SPR UN Equity	US	USD	3.54%

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