

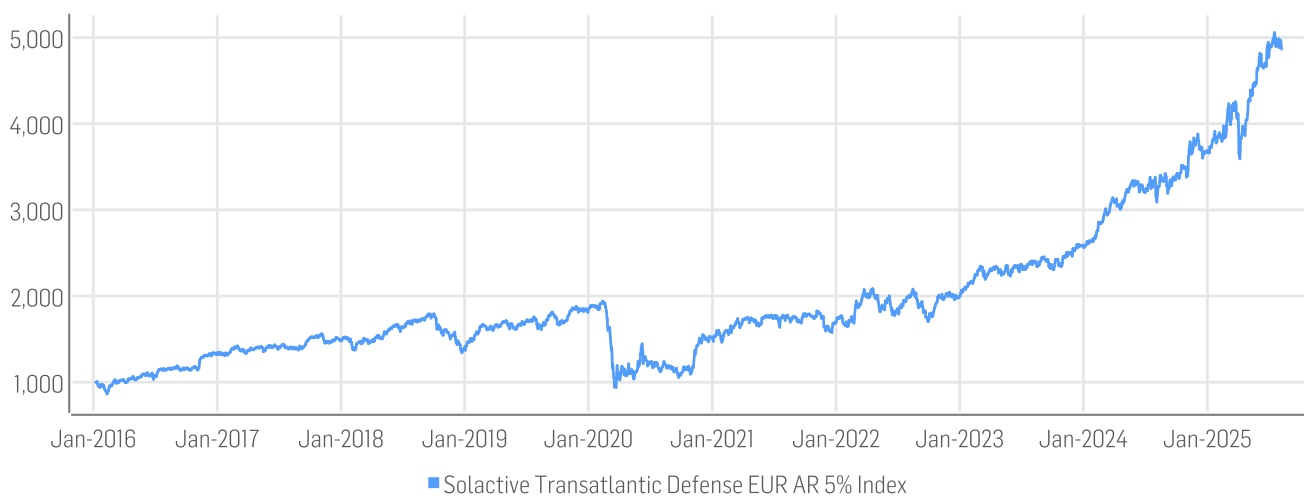
# FACTSHEET - AS OF 08-Aug-2025

## Solactive Transatlantic Defense EUR AR 5% Index

### DESCRIPTION

Representation of 30 securities from Developed Markets with business activities related to the Defense sector. The index levels are subject to a 5% decrement per annum.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLQ09W	Base Value / Base Date	1000 Points / 08.01.2016
Bloomberg / Reuters	SBVTDEF5 Index/ .SBVTDEF5	Last Price	4864.99
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return AR	Calculation	9:00 am to 10:55 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.01.2016
Index Members	31		

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### STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.04%	11.96%	26.65%	46.86%	32.57%	386.50%
Performance (p.a.)						17.95%
Volatility (p.a.)	16.01%	17.87%	25.18%	21.94%	23.52%	22.89%
High	5057.04	5057.04	5057.04	5057.04	5057.04	5057.04
Low	4864.99	4327.91	3591.22	3191.33	3591.22	862.80
Sharpe Ratio*	-0.87	3.15	2.37	2.09	2.46	0.70
Max. Drawdown	-3.80%	-3.80%	-15.61%	-15.61%	-15.61%	-51.67%
VaR 95 \ 99				-32.8% \ -52.8%		-32.0% \ -62.4%
CVaR 95 \ 99				-51.8% \ -92.2%		-54.4% \ -103.5%

\* 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	3.63%
GE AEROSPACE	GE UN Equity	US	USD	3.62%
SAFRAN SA	SAF FP Equity	FR	EUR	3.55%
MOOG INC-CLASS A	MOG/A UN Equity	US	USD	3.55%
SPIRIT AEROSYSTEMS HOLDINGS INC	SPR UN Equity	US	USD	3.54%

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