

# FACTSHEET - AS OF 31-Jul-2025

## Solactive BBVA Transatlantic Defense EUR Index PR

### DESCRIPTION

Representation of 30 securities from Developed Markets with business activities related to the Defense sector. The index levels are subject to a 30bps management fee deduction per annum.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOQQH	Base Value / Base Date	1000 Points / 08.01.2016
Bloomberg / Reuters	/ .SBVTDEFP	Last Price	7337.16
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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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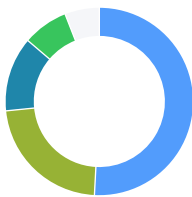
### STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	4.94%	17.90%	32.00%	68.13%	39.11%	633.72%
Performance (p.a.)						23.18%
Volatility (p.a.)	18.89%	19.09%	25.08%	22.06%	23.68%	22.89%
High	7431.32	7431.32	7431.32	7431.32	7431.32	7431.32
Low	6991.54	6218.71	5222.30	4363.88	5222.30	866.26
Sharpe Ratio*	4.13	4.88	2.94	3.06	3.15	0.93
Max. Drawdown	-3.12%	-3.56%	-15.48%	-15.48%	-15.48%	-51.44%
VaR 95 \ 99				-32.5% \ -52.6%		-31.4% \ -62.3%
CVaR 95 \ 99				-52.0% \ -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 50.8%
- EUR 22.6%
- GBp 12.8%
- CAD 7.8%
- Others 5.9%



### COMPOSITION BY COUNTRIES

- US 50.8%
- GB 12.8%
- FR 9.5%
- CA 7.8%
- Others 19.0%



### TOP COMPONENTS AS OF 31-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
BOMBARDIER INC	BBD/B CT Equity	CA	CAD	4.53%
HUNTINGTON INGALLS INDUSTRIES	HII UN Equity	US	USD	3.90%
AAR CORP	AIR UN Equity	US	USD	3.67%
MOOG INC-CLASS A	MOG/A UN Equity	US	USD	3.61%
ROLLS-ROYCE HOLDING PLC	RR/ LN Equity	GB	GBp	3.61%
HEXCEL	HXL UN Equity	US	USD	3.58%
GE AEROSPACE	GE UN Equity	US	USD	3.56%
WOODWARD INC	WWD UW Equity	US	USD	3.54%
SPIRIT AEROSYSTEMS HOLDINGS INC	SPR UN Equity	US	USD	3.49%
SAFRAN SA	SAF FP Equity	FR	EUR	3.45%

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