

FACTSHEET - AS OF 26-Apr-2024

Solactive Transatlantic Aerospace and Defense Index PR

DESCRIPTION

Representation of companies that have business operations in the aerospace and defense industry and are headquartered in a country that is a member of the North Atlantic Treaty Organization (NATO).

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOJ4A	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SOLNATOP	Last Price	1979.06
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	53		

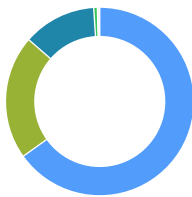
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.38%	10.86%	30.20%	26.18%	10.62%	97.91%
Performance (p.a.)						10.29%
Volatility (p.a.)	11.34%	9.82%	10.26%	12.04%	10.31%	21.93%
High	2031.20	2031.20	2031.20	2031.20	2031.20	2031.20
Low	1936.26	1790.69	1533.31	1467.94	1756.84	774.63
Sharpe Ratio*	-2.71	4.75	6.38	1.77	3.01	0.23
Max. Drawdown	-4.67%	-4.67%	-4.67%	-10.22%	-4.67%	-49.00%
VaR 95 \ 99				-18.9% \ -29.4%		-30.1% \ -62.9%
CVaR 95 \ 99				-23.7% \ -31.9%		-53.1% \ -101.9%

* 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).

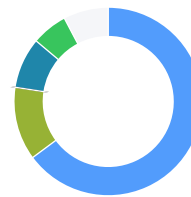
COMPOSITION BY CURRENCIES

- USD 65.1%
- EUR 21.3%
- GBP 12.6%
- CAD 0.6%
- Others 0.4%



COMPOSITION BY COUNTRIES

- US 64.8%
- GB 12.6%
- FR 8.7%
- DE 6.2%
- Others 7.7%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
RTX CORPORATION	RTX UN Equity	US	USD	5.48%
SAFRAN SA	SAF FP Equity	FR	EUR	5.42%
ROLLS-ROYCE HOLDING PLC	RR/ LN Equity	GB	GBP	5.40%
TRANSDIGM GROUP INC	TDG UN Equity	US	USD	5.18%
AIRBUS SE	AIR FP Equity	NL	EUR	4.97%
GENERAL DYNAMICS	GD UN Equity	US	USD	4.81%
LOCKHEED MARTIN CORP	LMT UN Equity	US	USD	4.71%
BAE SYSTEMS PLC	BA/ LN Equity	GB	GBP	4.60%
NORTHROP GRUMMAN CORP	NOC UN Equity	US	USD	4.58%
HONEYWELL INTERNATIONAL INC	HON UW Equity	US	USD	4.44%

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