

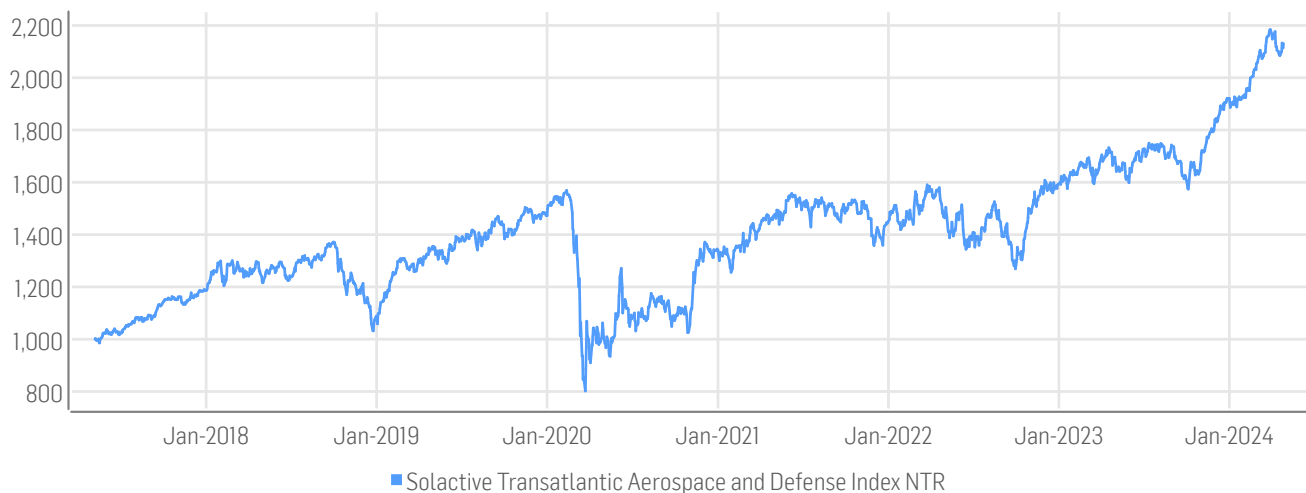
# FACTSHEET - AS OF 26-Apr-2024

## Solactive Transatlantic Aerospace and Defense Index NTR

### 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	SL0J4B	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SOLNATON	Last Price	2130.73
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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		

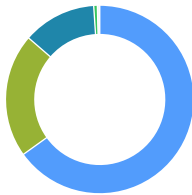
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.24%	11.15%	30.67%	27.29%	10.92%	113.07%
Performance (p.a.)						11.47%
Volatility (p.a.)	11.31%	9.80%	10.25%	12.01%	10.30%	21.92%
High	2183.97	2183.97	2183.97	2183.97	2183.97	2183.97
Low	2084.53	1923.03	1644.95	1573.79	1886.43	801.88
Sharpe Ratio*	-2.60	4.92	6.51	1.87	3.12	0.28
Max. Drawdown	-4.55%	-4.55%	-4.55%	-10.06%	-4.55%	-48.89%
VaR 95 \ 99				-18.8% \ -29.0%		-30.1% \ -62.9%
CVaR 95 \ 99				-23.6% \ -31.9%		-53.0% \ -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).

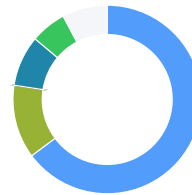
## COMPOSITION BY CURRENCIES

- 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 6.1%
- Others 7.7%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
RTX CORPORATION	RTX UN Equity	US	USD	5.49%
SAFRAN SA	SAF FP Equity	FR	EUR	5.41%
ROLLS-ROYCE HOLDING PLC	RR/ LN Equity	GB	GBP	5.39%
TRANSDIGM GROUP INC	TDG UN Equity	US	USD	5.17%
AIRBUS SE	AIR FP Equity	NL	EUR	5.00%
GENERAL DYNAMICS	GD UN Equity	US	USD	4.81%
LOCKHEED MARTIN CORP	LMT UN Equity	US	USD	4.72%
BAE SYSTEMS PLC	BA/ LN Equity	GB	GBP	4.65%
NORTHROP GRUMMAN CORP	NOC UN Equity	US	USD	4.58%
HONEYWELL INTERNATIONAL INC	HON UW Equity	US	USD	4.45%

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