

# FACTSHEET - AS OF 07-Apr-2026

## 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	SLOJ4B	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SOLNATON	Last Price	3803.83
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	79		

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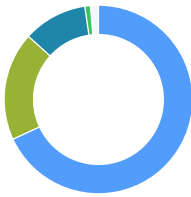
**STATISTICS**

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.93%	-2.63%	2.24%	40.56%	4.01%	280.38%
Performance (p.a.)						16.17%
Volatility (p.a.)	26.26%	22.23%	20.21%	16.99%	22.94%	21.04%
High	4091.14	4233.24	4233.24	4233.24	4233.24	4233.24
Low	3606.63	3606.63	3401.69	2718.58	3606.63	801.88
Sharpe Ratio*	-2.36	-0.63	0.05	2.21	0.54	0.59
Max. Drawdown	-11.84%	-14.80%	-14.80%	-14.80%	-14.80%	-48.89%
VaR 95 \ 99				-26.9% \ -39.7%		-29.3% \ -55.7%
CVaR 95 \ 99				-37.1% \ -48.3%		-49.7% \ -95.7%

\* 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).

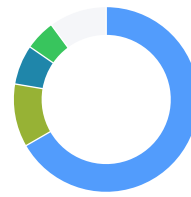
**COMPOSITION BY CURRENCIES**

- USD 68.1%
- EUR 18.6%
- GBp 11.0%
- SEK 1.0%
- Others 1.4%



**COMPOSITION BY COUNTRIES**

- US 66.7%
- GB 11.0%
- FR 6.9%
- DE 5.3%
- Others 10.1%



**TOP COMPONENTS AS OF 07-Apr-2026**

Company	Ticker	Country	Currency	Index Weight (%)
RTX CORPORATION	RTX UN Equity	US	USD	8.82%
GE AEROSPACE	GE UN Equity	US	USD	7.37%
BOEING CO/THE	BA UN Equity	US	USD	7.25%
LOCKHEED MARTIN CORP	LMT UN Equity	US	USD	5.89%
ROLLS-ROYCE HOLDINGS PLC	RR/ LN Equity	GB	GBp	5.82%
HONEYWELL INTERNATIONAL INC	HON UW Equity	US	USD	5.23%
SAFRAN SA	SAF FP Equity	FR	EUR	5.20%
AIRBUS SE	AIR FP Equity	NL	EUR	5.06%
NORTHROP GRUMMAN CORP	NOC UN Equity	US	USD	4.68%
HOWMET AEROSPACE INC	HWM UN Equity	US	USD	4.46%

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