

FACTSHEET - AS OF 29-Aug-2025

Solactive GBS Global Markets Defense All Cap USD Index NTR

DESCRIPTION

Representation of securities that have business operations in the field of defense.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLORP55 / SLORP5	Base Value / Base Date	1000 Points / 10.04.2017
Bloomberg / Reuters	/ .SGMDFNSN	Last Price	3300.01
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 10.04.2017
Index Members	303		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.94%	8.77%	30.07%	44.28%	37.95%	230.00%
Performance (p.a.)						15.45%
Volatility (p.a.)	12.22%	11.38%	19.03%	16.32%	17.42%	18.46%
High	3323.35	3323.35	3323.35	3323.35	3323.35	3323.35
Low	3235.28	3042.76	2334.17	2240.19	2334.17	787.27
Sharpe Ratio*	0.63	3.19	3.48	2.49	3.36	0.60
Max. Drawdown	-2.65%	-2.65%	-13.68%	-13.68%	-13.68%	-44.13%
VaR 95 \ 99				-24.6% \ -38.2%		-26.5% \ -50.9%
CVaR 95 \ 99				-38.6% \ -77.9%		-44.5% \ -86.1%

* 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 57.8%
- EUR 14.7%
- GBp 9.6%
- JPY 5.6%
- Others 12.3%



COMPOSITION BY COUNTRIES

- US 56.9%
- GB 9.6%
- JP 5.6%
- FR 5.2%
- Others 22.7%



TOP COMPONENTS AS OF 29-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
ROLLS-ROYCE HOLDING PLC	RR/ LN Equity	GB	GBp	4.99%
LOCKHEED MARTIN CORP	LMT UN Equity	US	USD	4.36%
RHEINMETALL AG	RHM GY Equity	DE	EUR	3.70%
NORTHROP GRUMMAN CORP	NOC UN Equity	US	USD	3.46%
GE AEROSPACE	GE UN Equity	US	USD	3.29%
MITSUBISHI HEAVY INDUSTRIES LTD	7011 JT Equity	JP	JPY	3.25%
RTX CORPORATION	RTX UN Equity	US	USD	3.24%
BOEING CO/THE	BA UN Equity	US	USD	3.10%
SAFRAN SA	SAF FP Equity	FR	EUR	3.04%
AIRBUS SE	AIR FP Equity	NL	EUR	2.93%

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