

FACTSHEET - AS OF 16-Jan-2026

Solactive U.S. Defense Index NTR

DESCRIPTION

Solactive U.S. Defense Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

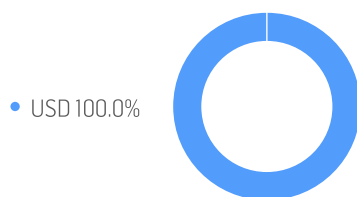
ISIN / WKN	DE000SLOSZU1 / SLOSZU	Base Value / Base Date	1000 Points / 20.11.2020
Bloomberg / Reuters	/ .SOLUSDEN	Last Price	3303.95
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 20.11.2020
Index Members	50		

STATISTICS

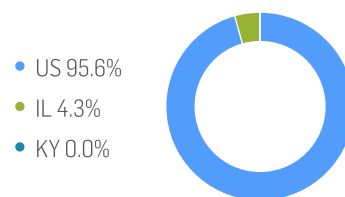
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	18.35%	11.52%	21.41%	50.11%	15.18%	230.39%
Performance (p.a.)						26.09%
Volatility (p.a.)	23.75%	22.93%	19.18%	23.30%	21.35%	19.70%
High	3303.95	3303.95	3303.95	3303.95	3303.95	3303.95
Low	2791.56	2734.57	2673.00	1962.77	2868.48	1000.00
Sharpe Ratio*	28.39	2.27	2.32	2.03	113.14	1.14
Max. Drawdown	-3.71%	-10.75%	-12.21%	-17.48%	-1.07%	-23.53%
VaR 95 \ 99				-37.3% \ -54.4%		-30.2% \ -49.3%
CVaR 95 \ 99				-50.5% \ -87.6%		-43.2% \ -66.3%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 16-Jan-2026

Company	Ticker	Country	Currency	Index Weight (%)
LOCKHEED MARTIN CORP	LMT UN Equity	US	USD	9.03%
L3HARRIS TECHNOLOGIES INC	LHX UN Equity	US	USD	8.47%
NORTHROP GRUMMAN CORP	NOC UN Equity	US	USD	8.33%
GENERAL DYNAMICS CORP	GD UN Equity	US	USD	7.54%
ROCKET LAB CORPORATION	RKLB UR Equity	US	USD	6.84%
PALANTIR TECHNOLOGIES INC	PLTR UW Equity	US	USD	6.83%
TELEDYNE TECHNOLOGIES INC	TDY UN Equity	US	USD	3.97%
LEIDOS HOLDINGS INC	LDOS UN Equity	US	USD	3.63%
CURTISS-WRIGHT CORP	CW UN Equity	US	USD	3.58%
KRATOS DEFENSE & SECURITY SOLUTIONS INC	KTOS UW Equity	US	USD	3.18%

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