

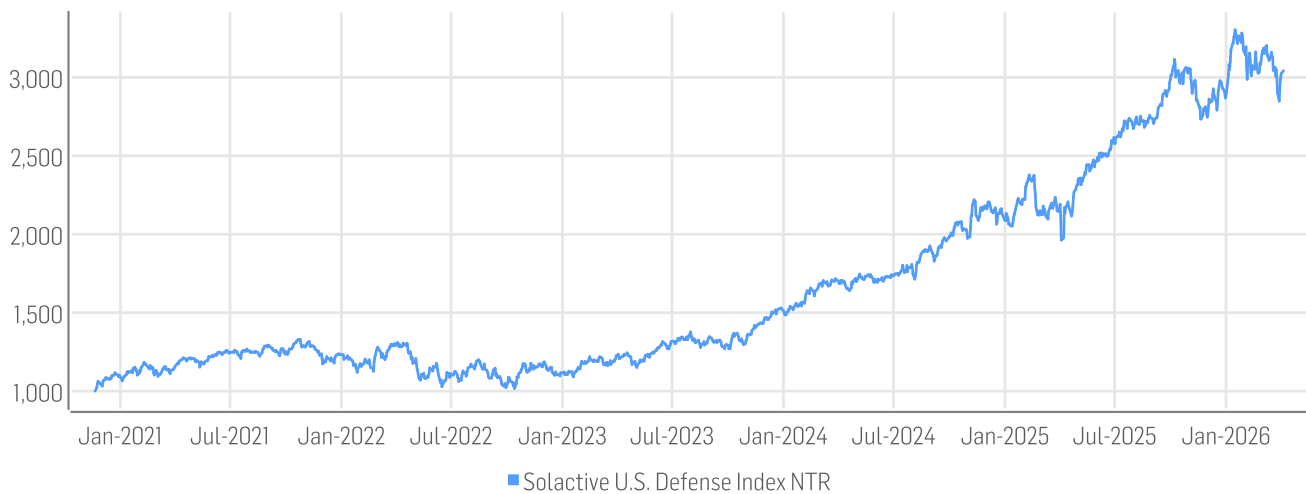
# FACTSHEET - AS OF 06-Apr-2026

## 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	3043.18
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	49		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.51%	-1.26%	-2.30%	40.16%	6.09%	204.32%
Performance (p.a.)						23.01%
Volatility (p.a.)	26.10%	27.12%	25.08%	20.92%	27.61%	20.07%
High	3202.23	3303.95	3303.95	3303.95	3303.95	3303.95
Low	2848.69	2848.69	2734.57	2116.22	2848.69	1000.00
Sharpe Ratio*	-1.79	-0.32	-0.33	1.78	0.78	0.96
Max. Drawdown	-11.04%	-13.78%	-13.78%	-13.78%	-13.78%	-23.53%
VaR 95 \ 99				-37.3% \ -47.6%		-31.1% \ -50.7%
CVaR 95 \ 99				-44.4% \ -58.3%		-44.3% \ -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).

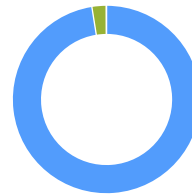
## COMPOSITION BY CURRENCIES

- USD 100.0%



## COMPOSITION BY COUNTRIES

- US 97.5%
- IL 2.4%
- KY 0.1%



## TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
PALANTIR TECHNOLOGIES INC	PLTR UW Equity	US	USD	8.93%
L3HARRIS TECHNOLOGIES INC	LHX UN Equity	US	USD	8.42%
LOCKHEED MARTIN CORP	LMT UN Equity	US	USD	8.39%
NORTHROP GRUMMAN CORP	NOC UN Equity	US	USD	8.05%
GENERAL DYNAMICS CORP	GD UN Equity	US	USD	8.00%
TELEDYNE TECHNOLOGIES INC	TDY UN Equity	US	USD	4.45%
ROCKET LAB CORPORATION	RKLB UR Equity	US	USD	4.32%
CURTISS-WRIGHT CORP	CW UN Equity	US	USD	3.89%
PALO ALTO NETWORKS INC	PANW UW Equity	US	USD	3.13%
CROWDSTRIKE HOLDINGS INC	CRWD UW Equity	US	USD	3.10%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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