

NATOS / VettaFi Future of Defence Screened Index

Index fact sheet as of June 30, 2026

NATOS Facts

Ticker

Price Return: NATOS
Total Return: NATOST
Net Total Return: NATOSN

Index Launch

July 31, 2025

Base Value

1,000 on January 23, 2018

Index Currency

USD

Index Calculation

Every fifteen (15) seconds

Rebalancing Dates

Specified Week and Day

Index Rules

Available at vettafi.com

Portfolio Characteristics

Number of Companies: 60

Company Size by Market Capitalization (millions):

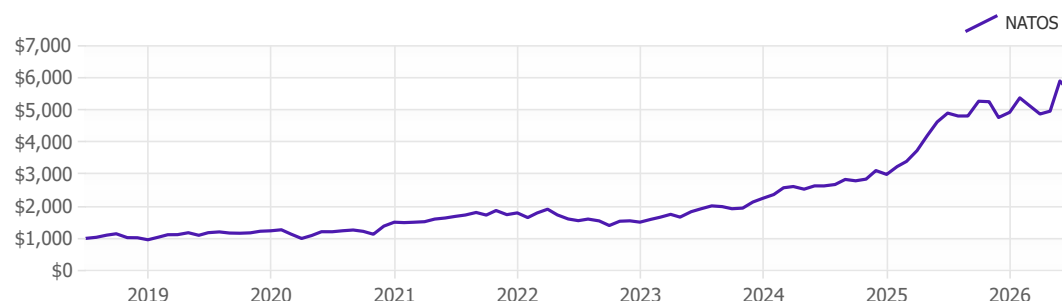
Average: \$40,507
Median: \$7,389
Largest: \$463,954
Smallest: \$978

Performance Data

3 Month: 13.5%
6 Month: 12.3%
YTD: 12.3%
1 Year: 12.9%
Annualized 3 Year: 42.1%
Annualized 5 Year: 26.8%
Annualized 8 Year: 23.8%
Standard Deviation: 22.2%
Sharpe Ratio: 1.00

The VettaFi Future of Defence Screened Index is designed to provide defence exposure by investing in global companies generating revenues from NATO defence and cyber defence spending. Additionally, a negative screen is utilized to exclude companies with any exposure to anti-personnel mines, biological or chemical weapons, cluster munitions, depleted uranium, thermal coal as well as any company with greater than 5% exposure to tobacco.

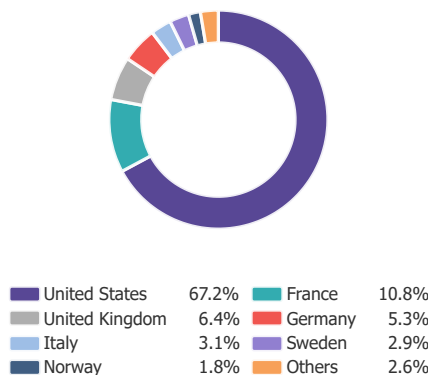
Performance of \$1,000 invested



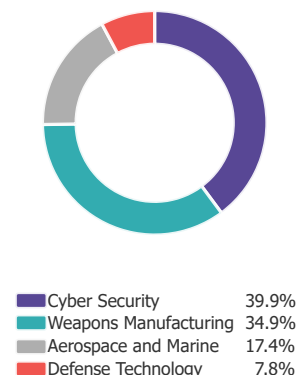
Top Constituents

Company Name	Sector	Ticker	Index Weight
Palo Alto Networks Inc	Cyber Security	PANW	8.2%
Fortinet Inc	Cyber Security	FTNT	7.5%
CrowdStrike Holdings Inc	Cyber Security	CRWD	7.1%
Safran SA	Weapons Manufacturing	SAF FP	5.5%
Cisco Systems Inc.	Cyber Security	CSCO	5.5%
Rocket Lab Corp.	Weapons Manufacturing	RKLB	4.9%
RTX Corp.	Aerospace and Marine	RTX	4.2%
BAE Systems PLC	Weapons Manufacturing	BA/ LN	3.9%
Palantir Technologies Inc	Defense Technology	PLTR	3.3%
Thales SA	Aerospace and Marine	HO FP	3.3%
Total:			53.5%

Country Weightings



Sector Weightings



VettaFi, a data, analytics, and thought leadership company, is transforming financial services from an industry to a community — one relationship at a time. In addition to providing interactive online tools and research, VettaFi offers asset managers an array of indexing and digital distribution solutions to innovate and scale their businesses. With billions in assets benchmarked to its indices — and more than 200 customers globally — asset managers look to VettaFi for benchmarks and best-in-class index solutions.

It is not possible to invest directly in an index. Index performance does not reflect the deduction of any fees or expenses. VettaFi does not sponsor, endorse, sell, or promote any investment product linked to or based on the VettaFi Future of Defence Screened Index. Performance is provided on a total-return basis. Correlation is based on monthly data over the trailing 96 month period. Percentage of positive months, standard deviation, value of \$1,000, and Sharpe ratio comparisons are based on monthly data over the trailing 96 month period. The VettaFi Future of Defence Screened Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.