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):

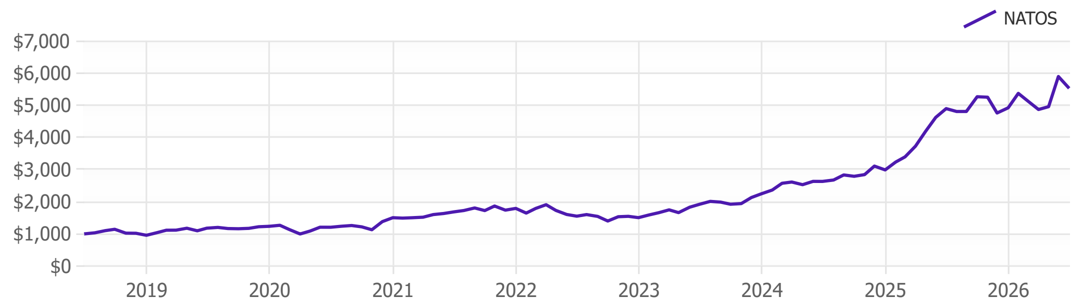
Average:	$40,507
Median:	$7,389
Largest:	$463,954
Smallest:	$978

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.

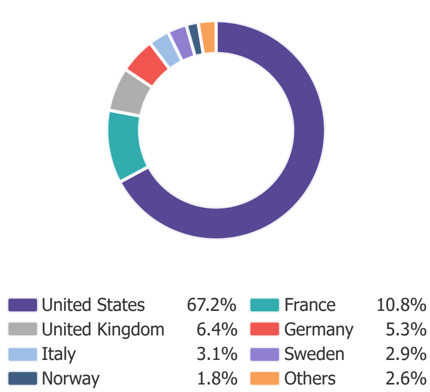
Performance of $1,000 invested



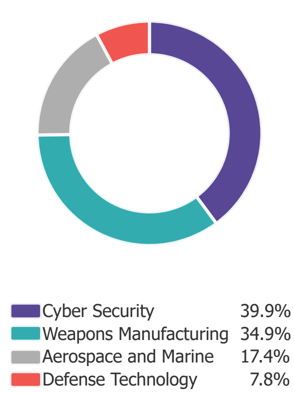
Top Constituents

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.