

NATOS / The Future of Defence Screened Index

Index fact sheet as of July 31, 2025

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

Rebalancing Dates

Specified Week and Day

Index Rules

Available at vettafi.com

Portfolio Characteristics

Number of Companies: 48

Company Size by Market
Capitalization (millions):

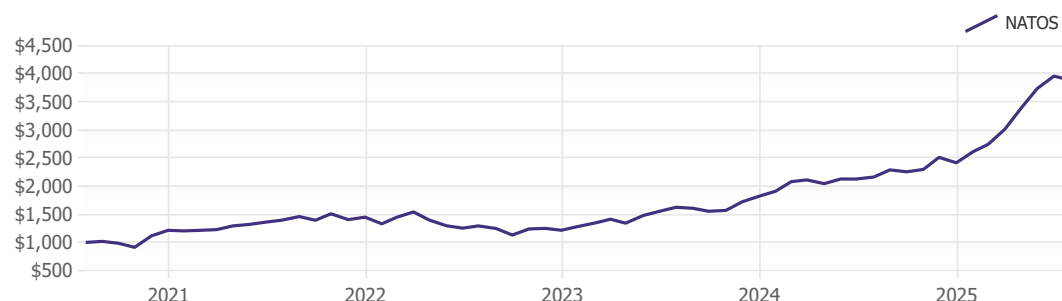
Average: \$38,735
Median: \$11,005
Largest: \$358,331
Smallest: \$1,354

Performance Data

3 Month: 14.7%
6 Month: 48.7%
YTD: 60.8%
1 Year: 79.6%
Annualized 3 Year: 44.1%
Annualized 5 Year: 31.2%
Standard Deviation: 21.2%
Sharpe Ratio: 1.31

The 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.

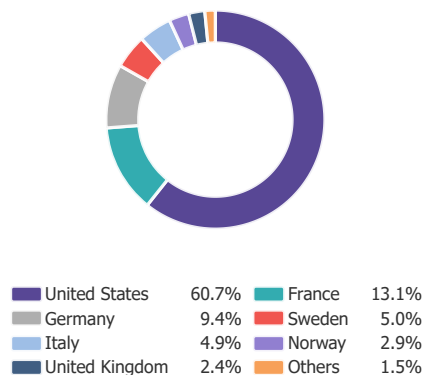
Performance of \$1,000 invested



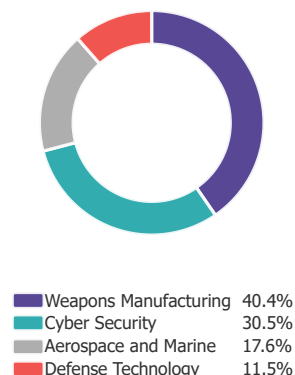
Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Safran SA	Weapons Manufacturing	SAF FP	5.1%
Leonardo S.p.A.	Weapons Manufacturing	LDO IM	4.9%
Saab AB	Weapons Manufacturing	SAABB SS	4.8%
Thales SA	Aerospace and Marine	HO FP	4.7%
Rheinmetall AG	Weapons Manufacturing	RHM GR	4.7%
Palantir Technologies Inc	Defense Technology	PLTR	4.5%
RTX Corp.	Aerospace and Marine	RTX	4.5%
Cisco Systems Inc.	Cyber Security	CSCO	4.3%
Zscaler Inc	Cyber Security	ZS	4.1%
CrowdStrike Holdings Inc	Cyber Security	CRWD	4.1%
Total:			45.6%

Country Weightings



Sector Weightings



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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 The Future of Defence Screened Index. Performance is provided on a total-return basis. Correlation is based on monthly data over the trailing 60 month period. Percentage of positive months, standard deviation, value of \$1,000, and Sharpe ratio comparisons are based on monthly data over the trailing 60 month period. The The 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.