

# FACTSHEET – June 05, 2025

## Solactive National Defense 7 ER Index

### DESCRIPTION

The Solactive National Defense 7 ER Index (the "Index"):

- Provides exposure to stocks of certain companies concentrated in the aerospace & defense, construction & engineering, construction machinery & heavy trucks, IT consulting & other services, electronic equipment & instruments and communications equipment sub-industries that may benefit from increased defense-related spending by the United States and foreign governments.
- Is calculated on an excess return basis by measuring the extent to which (a) the stocks and any money market position outperform (b) 3-month USD LIBOR plus 0.75% per annum (accruing daily).
  - The money market position reflects the returns accruing on a hypothetical cash investment in a notional money market account denominated in U.S. dollars that accrues interest at the notional interest rate, which is equal to 3-month USD LIBOR.
- Applies a daily volatility control:
  - Volatility cap: 7%. It is measured on a daily basis by calculating the realized volatility of the stocks for a 20 index business day look back period. The Index is rebalanced by ratably reallocating all or a portion of the exposure to the stocks in the Index to the money market position sufficient to reduce the realized volatility for such period to the volatility cap.

### HISTORICAL PERFORMANCE



\* Base Date: April 02, 2015, values prior to April 02, 2015 for the Index are based on hypothetical performance data derived using the Index rules as of April 02, 2015, but applied retroactively using historical stock and money market position levels. You should not take the hypothetical performance data of the Index as an indication of the future performance of the Index. Past performance is no guarantee of future results and may be lower or higher than current performance.

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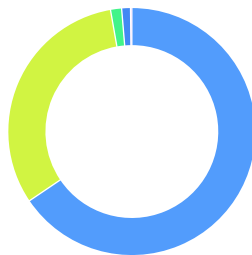
## Solactive National Defense 7 ER Index

### CHARACTERISTICS

ISIN / WKN	DE000SLOASI0 / SLOASI	Base Value / Base Date	1000 Points / 02.04.2015
Ticker / RIC	SOLNATER Index / .SOLNATER	Last Price	1540.01
Index Sponsor	Solactive AG	52W High	1595.43
Calculation Agent	Solactive AG	52W Low	1462.64
Index Type	Excess Return	Calculation	03:30pm to 10:50pm (CET), every 15 seconds
Index Currency	USD		
Index Members	50		

### COMPOSITION OF STOCKS BY SUB-INDUSTRY AS OF JUNE 05, 2025\*

- Industrials 65.5%
- Technology 31.7%
- No data 1.4%
- Business Services 1.2%
- Telecommunications 0.2%



\* Sub-industry percentages relate only to the stocks that comprise the Index. The percentages above sum to 100% regardless of whether a portion of the Index has been allocated to the money market position. Historically, a very significant portion of the Index (up to approximately 92%) consistently has been allocated to the money market position.

### TOP COMPONENTS AS OF JUNE 05, 2025

Ticker	Currency	Country	Company	Index Weight (%)
			Money Market Position	50.60%
PL	USD	US	PLANET LABS PBC	0.35%
ATRO	USD	US	ASTRONICS CORP	0.19%
RTX	USD	US	RTX CORPORATION	5.84%
SAIC	USD	US	SCIENCE APPLICATIONS INTERNATIONAL CORP	0.11%
GD	USD	US	GENERAL DYNAMICS CORP	3.64%
SPR	USD	US	SPIRIT AEROSYSTEMS HOLDINGS INC	0.14%
CW	USD	US	CURTISS-WRIGHT CORP	0.73%
KBR	USD	US	KBR INC	0.24%
VSAT	USD	US	VIASAT INC	0.08%
LDOS	USD	US	LEIDOS HOLDINGS INC	0.82%

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### PERFORMANCE<sup>1</sup>

Includes backtested hypothetical performance; may not reflect actual Index performance.

AS OF JUNE 05, 2025	Index
Effective Performance (1M)	2.31%
Effective Performance (6M) <sup>1</sup>	-1.71%
Effective Performance (1Y) <sup>1</sup>	2.15%
Effective Performance (3Y) <sup>1</sup>	8.63%
Effective Performance (YTD) <sup>1</sup>	54.00%
Annualized Performance (since June 2011) <sup>2</sup>	4.33%
Annualized Volatility (since June 2011) <sup>2</sup>	8.00%
Return over risk (since June 2011) <sup>3</sup>	0.54
Maximum Drawdown (since June 2011) <sup>4</sup>	12.83%

### DETAILED HISTORICAL MONTHLY PERFORMANCE<sup>5</sup>

YEAR	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	ANNUAL
2025	1.19%	-1.94%	-0.52%	-0.81%	2.09%	0.58%							0.54%
2024	-1.43%	2.53%	1.83%	-3.17%	1.72%	-0.35%	3.95%	0.36%	-0.26%	-0.94%	1.97%	-2.46%	3.55%
2023	0.39%	-0.68%	0.40%	-0.92%	-0.55%	2.53%	0.38%	-1.67%	-4.23%	2.40%	3.74%	3.12%	4.73%
2022	-3.01%	1.22%	0.72%	-3.38%	-1.00%	-1.00%	1.92%	-1.46%	-3.28%	3.62%	1.08%	-0.88%	-5.57%
2021	-1.14%	0.98%	1.66%	1.33%	-0.36%	0.44%	2.01%	4.06%	-3.30%	2.62%	-1.93%	1.91%	8.34%
2020	1.88%	-4.73%	-3.17%	0.81%	1.51%	0.38%	1.02%	1.89%	-4.04%	-1.95%	4.53%	2.36%	0.04%
2019	2.52%	2.93%	-1.37%	2.36%	-2.49%	2.58%	0.52%	-0.18%	0.30%	-0.54%	2.48%	-0.26%	9.03%
2018	7.19%	-0.99%	-1.32%	-1.02%	0.79%	-1.61%	2.72%	0.47%	2.77%	-7.57%	0.27%	-3.83%	-2.84%
2017	1.03%	4.77%	-1.08%	1.89%	2.16%	-0.45%	3.04%	2.09%	2.22%	1.62%	2.88%	0.37%	22.43%
2016	-2.45%	0.62%	2.04%	2.13%	0.89%	-1.03%	1.22%	0.31%	-0.88%	1.32%	5.10%	-1.15%	8.21%
2015				-1.57%	0.92%	-1.37%	1.52%	-3.57%	-0.05%	3.38%	0.49%	-1.25%	-1.65%

<sup>1</sup> Data prior to April 02, 2015 for the Index is hypothetical and was derived using the Index rules as of April 02, 2015, but applied retroactively. You should not take hypothetical data as an indication of future Index data. Past performance is no guarantee of future results and may be lower or higher than current performance.

<sup>2</sup> Calculated on an annualized basis since April 02, 2015.

<sup>3</sup> Calculated by dividing the annualized performance by the annualized volatility since April 02, 2015.

<sup>4</sup> The largest percentage decline in the Index level from any previously occurring level since April 02, 2015.

<sup>5</sup> Data prior to April 02, 2015 for the Index is hypothetical and was derived using the Index rules as of June 1, 2016, but applied retroactively. You should not take hypothetical data as an indication of future Index data. Past performance is no guarantee of future results and may be lower or higher, perhaps materially, than current performance.

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### MONEY MARKET POSITION AND TOP 10 STOCKS FOR EACH MONTH AS OF THE LAST INDEX PUBLICATION DAY OF EACH MONTH\*

- Stocks and target weights are rebalanced once a year.
- Volatility control is applied daily, which may result in a rebalancing into the money market position.
- The average weight of the money market position is shown for each month.
- The top constituent stocks for each month are identified based on their actual weight in the Index as of the last Index publication date for such month. Each weight below is the average weight of such top constituent stock for such month.

\*Data prior to April 02, 2015 for the Index is hypothetical and was derived using the Index rules as of April 02, 2015, but applied retroactively. You should not take hypothetical data as an indication of future Index data. Past performance is no guarantee of future results and may be lower or higher than current performance.

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Money Market Position	RTX	BA	LMT	MSFT	GD	APH	NOC	ACN	LHX	TDG	GRMN	TDY	ANSS	FTNT	FTV	PANW	CRWD	CSCO	AKAM	KEYS	PH
May-2025	67.7%	11.7%	9.3%	9.0%	8.6%	7.7%	7.5%	6.6%	5.4%	3.4%	2.6%	-	-	-	-	-	-	-	-	-	-
Apr-2025	77.4%	12.2%	8.4%	9.7%	8.0%	8.3%	6.6%	7.6%	5.5%	3.5%	2.7%	-	-	-	-	-	-	-	-	-	-
Mar-2025	56.1%	12.6%	8.5%	9.5%	8.0%	8.0%	6.2%	7.3%	5.9%	3.4%	2.7%	-	-	-	-	-	-	-	-	-	-
Feb-2025	53.6%	11.9%	9.0%	8.9%	8.3%	7.4%	6.5%	6.7%	6.8%	3.2%	2.6%	-	-	-	-	-	-	-	-	-	-
Jan-2025	56.2%	11.2%	8.5%	9.5%	8.6%	7.7%	6.6%	6.9%	6.4%	3.3%	2.5%	-	-	-	-	-	-	-	-	-	-
Dec-2024	55.1%	10.8%	8.3%	9.9%	8.8%	7.8%	6.7%	6.8%	6.4%	3.5%	2.5%	-	-	-	-	-	-	-	-	-	-
Nov-2024	53.0%	10.9%	7.2%	10.6%	8.2%	8.4%	6.6%	7.1%	6.2%	3.8%	2.5%	-	-	-	-	-	-	-	-	-	-
Oct-2024	34.2%	11.3%	7.5%	11.6%	8.3%	8.7%	6.1%	7.5%	6.4%	3.8%	2.6%	-	-	-	-	-	-	-	-	-	-
Sep-2024	51.4%	11.3%	8.0%	11.6%	8.7%	9.0%	6.0%	7.7%	6.2%	3.7%	2.6%	-	-	-	-	-	-	-	-	-	-
Aug-2024	59.2%	11.2%	8.8%	11.4%	8.6%	8.8%	6.2%	7.5%	6.0%	3.7%	2.5%	-	-	-	-	-	-	-	-	-	-
Jul-2024	16.4%	10.2%	9.7%	10.2%	9.6%	8.9%	6.5%	6.8%	6.0%	3.9%	2.4%	-	-	-	-	-	-	-	-	-	-
Jun-2024	30.2%	9.6%	7.4%	9.1%	11.1%	10.4%	5.0%	8.4%	5.8%	5.9%	-	-	-	-	-	-	-	-	-	-	2.7%
Mar-2024	22.2%	8.6%	7.8%	8.6%	10.8%	9.9%	4.2%	9.2%	7.3%	5.7%	-	-	-	-	-	-	-	-	-	-	2.9%
Money Market Position	RTX	BA	LMT	MSFT	GD	APH	NOC	ACN	LHX	TDG	GRMN	TDY	ANSS	FTNT	FTV	PANW	CRWD	CSCO	AKAM	KEYS	PH
Dec-2023	30.6%	8.0%	10.9%	9.2%	10.2%	9.5%	3.8%	9.8%	7.2%	5.8%	-	-	-	-	-	-	-	-	-	-	2.6%
Sep-2023	38.1%	8.3%	10.1%	9.8%	10.0%	9.3%	3.8%	10.1%	7.5%	5.5%	-	-	-	-	-	-	-	-	-	-	2.6%
Apr-2023	54.5%	9.8%	13.4%	10.5%	9.9%	7.9%	3.8%	9.1%	6.9%	4.4%	-	-	-	-	-	-	-	-	-	-	2.8%
Dec-2022	64.5%	9.8%	12.2%	10.7%	8.6%	8.8%	3.9%	10.6%	6.9%	4.8%	-	-	-	-	-	-	-	-	-	-	2.6%
Jul-2022	72.5%	9.8%	10.6%	9.6%	9.9%	8.3%	3.6%	9.9%	7.6%	5.5%	-	-	-	-	-	-	-	-	-	-	2.5%
Apr-2022	59.2%	-	-	11.5%	9.9%	-	4.4%	9.9%	10.2%	-	-	2.5%	-	4.3%	-	6.7%	5.1%	9.4%	-	-	-
Oct-2021	54.3%	-	-	9.0%	10.5%	-	4.8%	8.4%	10.8%	-	-	2.9%	-	4.2%	-	5.6%	6.3%	9.9%	-	-	-
Sep-2021	37.1%	-	-	8.9%	10.5%	-	4.8%	7.9%	10.9%	-	-	3.2%	-	4.1%	-	5.4%	6.2%	10.4%	-	-	-
Aug-2021	37.1%	-	-	8.9%	10.5%	-	4.8%	7.9%	10.9%	-	-	3.2%	-	4.1%	-	5.4%	6.2%	10.4%	-	-	-

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Money Market Position	RTX	BA	LMT	MSFT	GD	APH	NOC	ACN	LHX	TDG	GRMN	TDY	ANSS	FTNT	FTV	PANW	CRWD	OSCO	AKAM	KEYS	PH
Aug-2020	43.7%	-	-	10.0%	9.9%	-	6.8%	-	10.3%	-	4.0%	-	4.7%	-	3.3%	4.7%	-	-	3.1%	-	4.9%
Jul-2020	72.2%	-	-	9.9%	10.0%	-	6.6%	-	10.1%	-	4.0%	-	4.7%	-	3.4%	4.6%	-	-	3.3%	-	4.6%
Jun-2020	80.7%	7.2%	4.9%	11.2%	15.1%	5.2%	3.9%	6.3%	11.2%	2.7%	-	-	-	-	-	-	-	-	-	-	2.9%

### COMPONENTS AS OF JUNE 05, 2025

Ticker	Currency	Country	Company
			Money Market Position
PL UN Equity	USD	US	PLANET LABS PBC
ATRO UW Equity	USD	US	ASTRONICS CORP
RTX UN Equity	USD	US	RTX CORPORATION
SAIC UW Equity	USD	US	SCIENCE APPLICATIONS INTERNATIONAL CORP
GD UN Equity	USD	US	GENERAL DYNAMICS CORP
SPR UN Equity	USD	US	SPIRIT AEROSYSTEMS HOLDINGS INC
CW UN Equity	USD	US	CURTISS-WRIGHT CORP
KBR UN Equity	USD	US	KBR INC
VSAT UW Equity	USD	US	VIASAT INC
LDOS UN Equity	USD	US	LEIDOS HOLDINGS INC
BELFB UW Equity	USD	US	BEL FUSE INC-CL B
ACN UN Equity	USD	IE	ACCENTURE PLC-CL A
ERJ UN Equity	USD	BR	EMBRAER SA-ADR
ENS UN Equity	USD	US	ENERSYS

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Ticker	Currency	Country	Company
GRMN UN Equity	USD	CH	GARMIN LTD
CGNT UW Equity	USD	IL	COGYTE SOFTWARE LTD
CACI UN Equity	USD	US	CACI INTERNATIONAL INC -CL A
MSTR UW Equity	USD	US	MICROSTRATEGY INC-CL A
AIN UN Equity	USD	US	ALBANY INTERNATIONAL CORP
OSK UN Equity	USD	US	OSHKOSH CORP
AMSC UW Equity	USD	US	AMERICAN SUPERCONDUCTOR CORP
LMT UN Equity	USD	US	LOCKHEED MARTIN CORP
MSFT UW Equity	USD	US	MICROSOFT CORP
ANSS UW Equity	USD	US	ANSYS INC
HII UN Equity	USD	US	HUNTINGTON INGALLS INDUSTRIES
COHR UN Equity	USD	US	COHERENT CORP
BWXT UN Equity	USD	US	BWX TECHNOLOGIES INC
HEI UN Equity	USD	US	HEICO CORP
BAH UN Equity	USD	US	BOOZ ALLEN HAMILTON HOLDING CORP
ALSN UN Equity	USD	US	ALLISON TRANSMISSION HOLDING
BB UN Equity	USD	CA	BLACKBERRY LTD
ZS UW Equity	USD	US	ZSCALER INC
KTOS UW Equity	USD	US	KRATOS DEFENSE & SECURITY SOLUTIONS INC
DRS UW Equity	USD	US	LEONARDO DRS INC
BA UN Equity	USD	US	BOEING CO/THE
VVX UN Equity	USD	US	V2X INC
MRCY UW Equity	USD	US	MERCURY SYSTEMS INC
NOC UN Equity	USD	US	NORTHROP GRUMMAN CORP
HXL UN Equity	USD	US	HEXCEL
CLS UN Equity	USD	CA	CELESTICA INC
TDG UN Equity	USD	US	TRANSDIGM GROUP INC
DCO UN Equity	USD	US	DUCOMMUN INC
LHX UN Equity	USD	US	L3HARRIS TECHNOLOGIES INC
PSN UN Equity	USD	US	PARSONS CORP
TDY UN Equity	USD	US	TELEDYNE TECHNOLOGIES INC
ESE UN Equity	USD	US	ESCO TECHNOLOGIES INC
RKLB UR Equity	USD	US	ROCKET LAB CORPORATION
APH UN Equity	USD	US	AMPHENOL CORP NEW CL A
TXT UN Equity	USD	US	TEXTRON INC
WWD UW Equity	USD	US	WOODWARD INC

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