# **Global Defense Industries iNDEX**

As of:01/07/2024

## **QUICK FACTS**

| -                       |              |
|-------------------------|--------------|
| Index Launce Date:      | Apr 1, 2024  |
| Index Base Date:        | Dec 28, 2017 |
| Index Base Value:       | 1,000        |
| Index Tax Type:         | NTR          |
| Index Currency:         | USD          |
| Index Reconstitution:   | Annually     |
| Index Rebalance:        | Quarterly    |
| Index Weighting Type:   | Market Cap   |
| Constituent Weight Cap: | 5.0%         |
|                         |              |

research and development

#### **ELIGIBLE CRITERIA**

| Country of Exchange:     | Multi-Exchange |  |  |
|--------------------------|----------------|--|--|
| Securities Currency:     | Multi-Currency |  |  |
| Geographical Exposure:   | World          |  |  |
| Min Security Free-Float: | 10%            |  |  |

# FUNDAMENTALS

| # of Constituents | 48   |
|-------------------|------|
| P/E               | 7.7  |
| P/B               | 4.8  |
| Div Yield:        | 1.2% |

| SECTORS BREAKDOWN  |  |          |  |  |  |  |
|--------------------|--|----------|--|--|--|--|
| Industrials 100.0% |  |          |  |  |  |  |
| 111110             |  | 20010 /0 |  |  |  |  |
|                    |  |          |  |  |  |  |
|                    |  |          |  |  |  |  |
|                    |  |          |  |  |  |  |
|                    |  |          |  |  |  |  |
|                    |  |          |  |  |  |  |
|                    |  |          |  |  |  |  |
|                    |  |          |  |  |  |  |
|                    |  |          |  |  |  |  |
|                    |  |          |  |  |  |  |
|                    |  |          |  |  |  |  |

The index is designed to measure the performance of companies focused on defense industries



#### **HISTORICAL PERFORMANCE & RISK ANALYSIS**

| Returns |        |         | Standard Deviation* |        |         | Sharp Ratio* |        |         |         |
|---------|--------|---------|---------------------|--------|---------|--------------|--------|---------|---------|
| 2024    | 1 Year | 3 Years | 5 Years             | 1 Year | 3 Years | 5 Years      | 1 Year | 3 Years | 5 Years |
| 20.1%   | 33.6%  | 76.0%   | 95.3%               | 12.4%  | 16.8%   | 23.4%        | 2.1    | 1.1     | 0.6     |

\* The calculation performed on a daily basis and presented in annual terms. The calculation of Sharpe ratio is based on index currency's relavant central bank rate as a risk-free rate

### **TOP 10 CONSTITUENTS BY INDEX WEIGHT**

| Security Name           | Symbol | Index Weight |
|-------------------------|--------|--------------|
| Rolls-Royce             | RR/ LN | 6.6%         |
| BAE Systems             | BA/ LN | 6.2%         |
| Safran                  | SAF FP | 6.0%         |
| Thales                  | HO FP  | 5.9%         |
| Honeywell International | HON US | 4.6%         |
| Rheinmetall             | RHM GR | 4.5%         |
| L3Harris Technologies   | LHX US | 4.3%         |
| Lockheed Martin         | LMT US | 4.3%         |
| General Dynamics        | GD US  | 4.2%         |
| Northrop Grumman        | NOC US | 4.2%         |

Global Defense Industries INDEX is calculated and administered by INDEX Research and Development Index LTD (hereinafter and above: "INDEX Research"). All rights derived from the index belong to INDEX Research. All data on this page is provided for informational purposes only and reflects past performance which does not necessarily constitute investment performance in practice, in light of the existence of trading costs, taxation and expenses that are not reflected in the performance of securities included in the index. Past solubl on the index at the time of the information presented above is based on theoretical calculations on a clual market performance of securities included in the index. Past and the methodology is the same as that of the index at the time of its official launch. In addition, the information may include inaccuracies and errors and there may have been changes in the above information since its publication. Some of the information is rounded according to the rules established by the index and it is possible that the schema of a certain type of information will not add up to 100%. The names of the financial instruments, their identifiers and links to relevant information since its publication. Some of the information site may appear in indices that are used as a benchmarks of public investment instruments, iNDEX Research will not be considered a recommendation for investment operations and/or a substitute for investment advice/marketing that should be provided individually according to the investor's needs and/or a substitute for the reader's independent index. The index set on the index set on the index set on the index are not investment instruments based on the investment nestruments and/or calculates. The use of iNDEX Research index set or promote investment instruments based on the index and or investment instruments and/or calculates. The use of iNDEX Research index set on the index set