

ENVXAI / ENVX Alpha 100 Index

Index fact sheet as of November 29, 2024

ENVXAI Facts

Ticker

Price Return: ENVXAIP
Total Return: ENVXAI
Net Total Return: ENVXAIN

Index Launch

January 16, 2024

Base Value

127.50 on January 01, 2006

Index Calculation

Every fifteen (15) seconds

Rebalancing Dates

Specified Week and Day

Index Rules

Available at vetafi.com

Portfolio Characteristics

Number of Companies: 100

Company Size by Market Capitalization (millions):

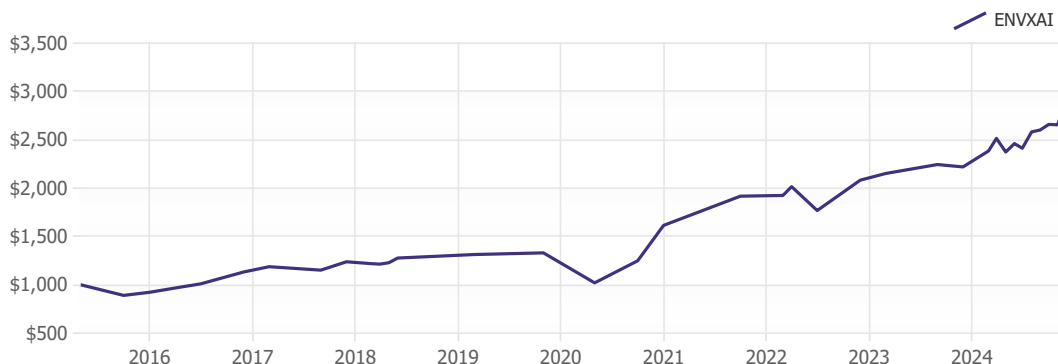
Average: \$11,347
Median: \$9,291
Largest: \$46,977
Smallest: \$2,109

Performance Data

3 Month: 10.1%
6 Month: 16.4%
1 Year: 29.1%
Annualized 3 Year: 14.9%
Standard Deviation: 19.6%
Sharpe Ratio: 1.17

The ENVX Alpha 100 is an index that uses an active alpha producing strategy proprietary to ENVX Indexes. The methodology is based on nine metrics, where each of the metrics is ranked against its peers in the US large and mid-cap space. The metrics are updated based on the prevailing macroeconomic environment.

Performance of \$1,000 invested



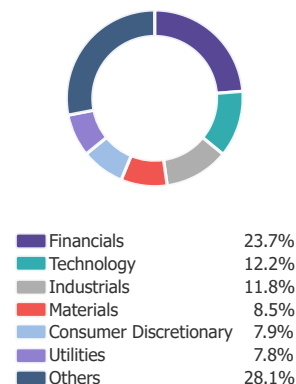
Top 10 Constituents

| Company Name | Sector | Ticker | Index Weight |
|----------------------------------|------------------------|--------|--------------|
| Sprouts Farmers Markets Inc | Consumer Staples | SFM | 1.3% |
| Lumentum Holdings Inc. | Technology | LITE | 1.3% |
| Interactive Brokers Group Inc | Financials | IBKR | 1.3% |
| First Horizon Corporation | Financials | FHN | 1.3% |
| DT Midstream Inc | Energy | DTM | 1.3% |
| Tapestry Inc | Consumer Discretionary | TPR | 1.2% |
| Webster Financial Corp. | Financials | WBS | 1.2% |
| Pinnacle Financial Partners Inc. | Financials | PNFP | 1.2% |
| Unum Group | Financials | UNM | 1.2% |
| Synovus Financial Corp. | Financials | SNV | 1.2% |
| Total: | | | 12.4% |

Market Capitalization



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 ENVX Alpha 100 Index. Performance is provided on a total-return basis. Correlation is based on monthly data over the trailing 120 month period. Percentage of positive months, standard deviation, value of \$1,000, and Sharpe ratio comparisons are based on monthly data over the trailing 120 month period. The ENVX Alpha 100 Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.