

JQTY / Jensen U.S. Quality Index

Index fact sheet as of May 29, 2026

JQTY Facts

Ticker
 Price Return: JQTY
 Total Return: JQTYG
 Net Total Return: JQTYN

Base Value
 1,000 on June 15, 2007

Index Currency
 USD

Rebalancing Dates
 Every 3rd Friday of June, December

Index Rules
 Available at vettafi.com

Portfolio Characteristics

Number of Companies: 100

Company Size by Market Capitalization (millions):

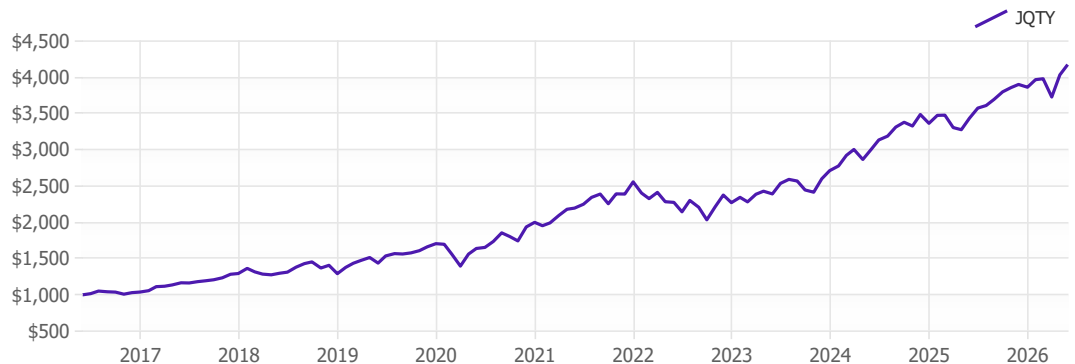
Average: \$373,617
 Median: \$104,319
 Largest: \$5,130,702
 Smallest: \$29,650

Performance Data

3 Month: 4.9%
 6 Month: 7.0%
 YTD: 8.1%
 1 Year: 21.5%
 Annualized 3 Year: 20.4%
 Annualized 5 Year: 13.7%
 Annualized 10 Year: 15.4%
 Standard Deviation: 14.3%
 Sharpe Ratio: 0.98

Jensen U.S. Quality Index measures the performance of the largest 100 US companies that demonstrate consistently high ROE for the past 10 years. The index is subject to screening criteria based on ROE that also uses Non-GAAP data. Constituents are weighted by the square root of company market cap.

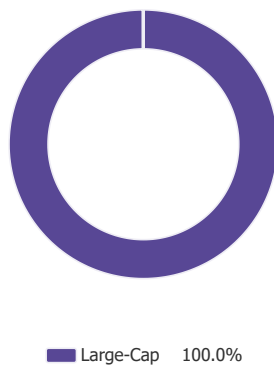
Performance of \$1,000 invested



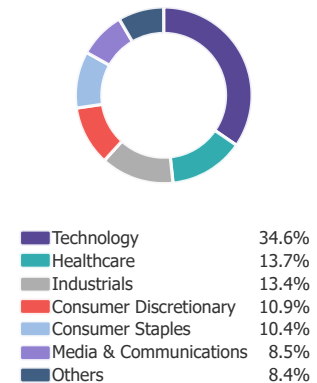
Top Constituents

Company Name	Sector	Ticker	Index Weight
NVIDIA Corp.	Technology	NVDA	4.9%
Alphabet Inc.	Media & Communications	GOOGL	4.7%
Apple Inc.	Technology	AAPL	4.6%
Amazon.com Inc.	Consumer Discretionary	AMZN	3.8%
Microsoft Corp.	Technology	MSFT	3.6%
Broadcom Inc	Technology	AVGO	3.1%
Meta Platforms Inc	Media & Communications	META	2.3%
Eli Lilly & Co.	Healthcare	LLY	2.3%
Walmart Inc	Consumer Staples	WMT	1.9%
Oracle Corp.	Technology	ORCL	1.8%
Total:			33.1%

Market Capitalization



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 Jensen U.S. Quality 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 Jensen U.S. Quality Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.