

NFDM / VettaFi New Frontier International Dividend Select Index

Index fact sheet as of December 31, 2024

NFDM Facts

Ticker

Price Return: NFDMP
Total Return: NFDMT
Net Total Return: NFDMN

Index Launch

September 25, 2024

Base Value

1,000 on March 16, 2001

Reconstitution Dates

Every 3rd Friday of March and September.

Rebalancing Dates

Every 3rd Friday of March and September.

Index Rules

Available at vettafi.com

Portfolio Characteristics

Number of Companies: 97

Company Size by Market Capitalization (millions):

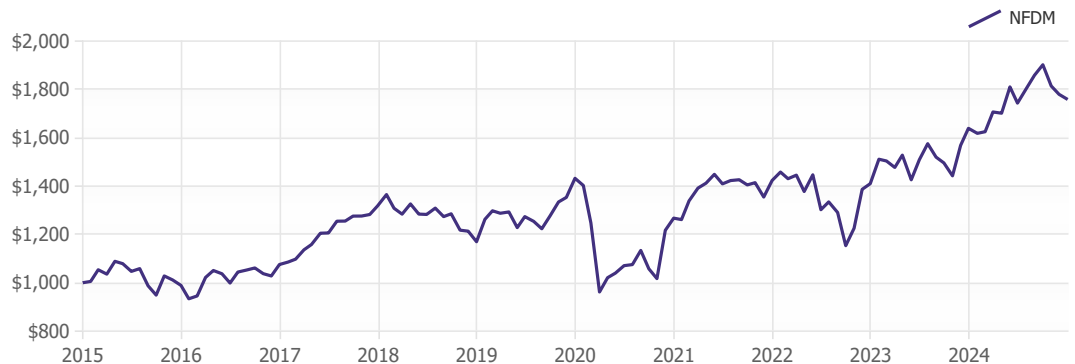
Average: \$25,705
Median: \$13,605
Largest: \$198,074
Smallest: \$2,367

Performance Data

3 Month: -7.5%
6 Month: 0.9%
YTD: 7.3%
1 Year: 7.3%
Annualized 3 Year: 7.3%
Annualized 5 Year: 4.2%
Annualized 10 Year: 5.8%
Standard Deviation: 17.2%
Sharpe Ratio: 0.36

The VettaFi New Frontier International Dividend Select Index aims to deliver excess or "multiplied" dividend yield relative to the Large/Mid-Cap International market balanced against volatility and concentration risks using a three stage optimization process and market risk models.

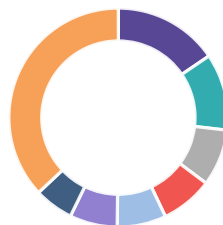
Performance of \$1,000 invested



Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Imperial Brands PLC	Consumer Staples	IMB LN	2.4%
Poste Italiane S.p.A.	Industrials	PST IM	2.3%
British American Tobacco PLC	Consumer Staples	BATS LN	2.2%
SITC International Holdings Co Ltd.	Industrials	1308 HK	2.0%
Volkswagen AG	Consumer Discretionary	VOW3 GR	2.0%
Renault S.A.	Consumer Discretionary	RNO FP	2.0%
Engie SA	Utilities	ENGI FP	1.9%
Mercedes-Benz Group AG	Consumer Discretionary	MBG GR	1.9%
HSBC Holdings PLC	Financials	HSBA LN	1.9%
Enbridge Inc.	Energy	ENB CN	1.7%
Total:			20.2%

Country Weightings



United Kingdom	15.5%	France	11.3%
Italy	8.4%	Canada	7.7%
Germany	7.2%	Japan	7.0%
Hong Kong	5.8%	Others	37.0%

Sector Weightings



Financials	31.0%
Industrials	13.7%
Consumer Discretionary	12.1%
Energy	10.9%
Consumer Staples	9.1%
Materials	8.3%
Others	15.0%

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 VettaFi New Frontier International Dividend Select 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 VettaFi New Frontier International Dividend Select Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.