

# NFDM / VettaFi New Frontier International Dividend Select Index

Index fact sheet as of October 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

**Index Calculation**  
Every fifteen (15) seconds

**Reconstitution Dates**  
Every 3rd Friday of March and September.

**Rebalancing Dates**  
Every 3rd Friday of March and September.

**Index Rules**  
Available at [vetafi.com](http://vetafi.com)

## Portfolio Characteristics

Number of Companies: 97

Company Size by Market Capitalization (millions):

Average: \$26,660  
Median: \$14,490  
Largest: \$217,667  
Smallest: \$2,562

## Performance Data

3 Month: 0.6%  
6 Month: 6.6%  
YTD: 10.7%  
1 Year: 25.8%  
Annualized 3 Year: 8.6%  
Annualized 5 Year: 6.3%  
Annualized 10 Year: 5.8%  
Standard Deviation: 17.2%  
Sharpe Ratio: 0.39

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.

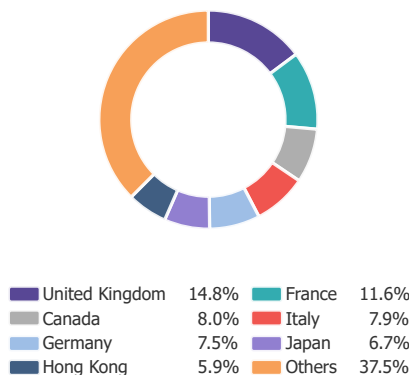
## Performance of \$1,000 invested



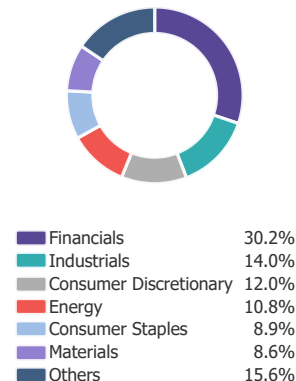
## Top 10 Constituents

| Company Name                        | Sector                 | Ticker  | Index Weight |
|-------------------------------------|------------------------|---------|--------------|
| Poste Italiane S.p.A.               | Industrials            | PST IM  | 2.2%         |
| Imperial Brands PLC                 | Consumer Staples       | IMB LN  | 2.1%         |
| SITC International Holdings Co Ltd. | Industrials            | 1308 HK | 2.1%         |
| British American Tobacco PLC        | Consumer Staples       | BATS LN | 2.0%         |
| Volkswagen AG                       | Consumer Discretionary | VOW3 GR | 2.0%         |
| Mercedes-Benz Group AG              | Consumer Discretionary | MBG GR  | 2.0%         |
| Engie SA                            | Utilities              | ENGI FP | 2.0%         |
| Renault S.A.                        | Consumer Discretionary | RNO FP  | 1.8%         |
| BCE Inc.                            | Media & Communications | BCE CN  | 1.8%         |
| NN Group N.V.                       | Financials             | NN NA   | 1.7%         |
| <b>Total:</b>                       |                        |         | <b>19.6%</b> |

## Country Weightings



## 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 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.