

NFUS / VettaFi New Frontier U.S. Dividend Select Index

Index fact sheet as of October 31, 2024

NFUS Facts

Ticker

Price Return: NFUSP
Total Return: NFUST
Net Total Return: NFUSN

Index Launch

September 25, 2024

Base Value

1,000 on December 17, 1999

Index Calculation

Every fifteen (15) seconds

Reconstitution Dates

Every 3rd Friday of March, June, September and December.

Rebalancing Dates

Every 3rd Friday of March, June, September and December.

Index Rules

Available at vettafi.com

Portfolio Characteristics

Number of Companies: 99

Company Size by Market Capitalization (millions):

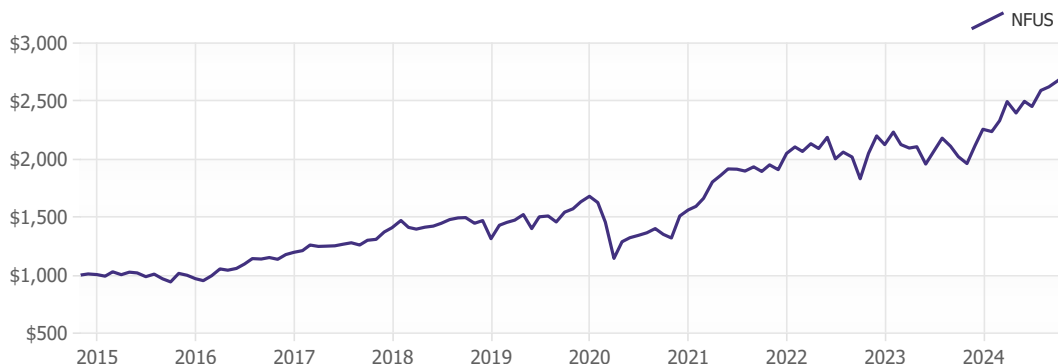
Average: \$116,836
Median: \$42,709
Largest: \$3,256,603
Smallest: \$8,167

Performance Data

3 Month: 5.1%
6 Month: 13.6%
YTD: 20.7%
1 Year: 38.8%
Annualized 3 Year: 11.7%
Annualized 5 Year: 11.6%
Annualized 10 Year: 10.5%
Standard Deviation: 16.5%
Sharpe Ratio: 0.62

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

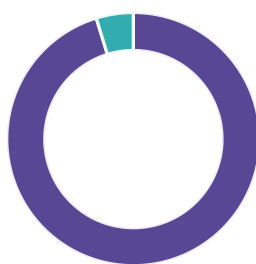
Performance of \$1,000 invested



Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Kinder Morgan Inc.	Energy	KMI	5.2%
Franklin Resources Inc.	Financials	BEN	5.0%
Altria Group Inc.	Consumer Staples	MO	4.9%
Walgreens Boots Alliance Inc.	Consumer Staples	WBA	4.7%
Verizon Communications Inc.	Media & Communications	VZ	4.6%
Pfizer Inc.	Healthcare	PFE	4.4%
AT&T Inc	Media & Communications	T	3.8%
Bristol-Myers Squibb Company	Healthcare	BMJ	3.5%
United Parcel Service Inc.	Industrials	UPS	3.3%
Ford Motor Company	Consumer Discretionary	F	3.0%
Total:			42.5%

Market Capitalization



Sector Weightings



Financials	23.9%
Consumer Staples	14.4%
Healthcare	12.4%
Energy	11.3%
Media & Communications	8.5%
Technology	7.3%
Others	22.2%

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