

SHEPMAGG / SHEP Tactical Moderate-Aggressive Index

Index fact sheet as of February 28, 2025

SHEPMAGG Facts

Ticker
 Price Return: SHEPMAGG
 Total Return: SHPMAGGT
 Net Total Return: SHPMAGGN

Index Launch
 March 07, 2025

Base Value
 1,000 on March 02, 2015

Index Rules
 Available at vettafi.com

Portfolio Characteristics

Number of Companies: 7

Company Size by Market Capitalization (millions):

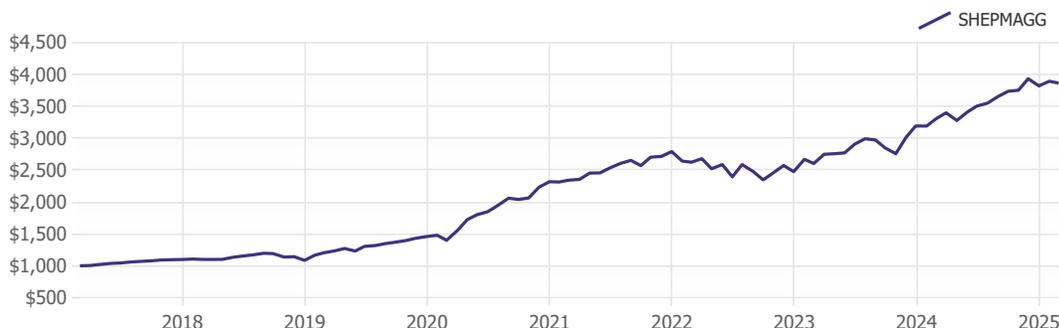
Average: \$112,506
 Median: \$19,039
 Largest: \$622,274
 Smallest: \$10,214

Performance Data

3 Month: -1.8%
 6 Month: 5.9%
 YTD: 1.1%
 1 Year: 16.8%
 Annualized 3 Year: 13.7%
 Annualized 5 Year: 22.5%
 Annualized 8 Year: 18.4%
 Standard Deviation: 12.5%
 Sharpe Ratio: 1.33

The SHEP Tactical Moderate-Aggressive Index seeks to track the performance of ETFs employing a tactical asset allocation strategy of up to 80% equity that reduces volatility and lowers drawdown tendencies relative to its broader benchmark. The index targets 7 ETF's seeking to replicate broadly diversified equity and fixed income market indexes and sectors.

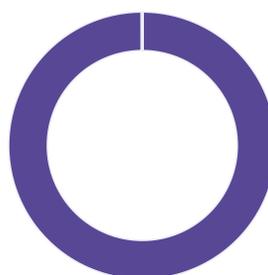
Performance of \$1,000 invested



Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Spdr S&P 500 Etf Trust		SPY	43.4%
RUS MDCP VAL ETF		IWS	16.7%
TECHNOLOGY		XLK	15.5%
LG-TERM COR BD		VCLT	8.8%
SML CP GRW ETF		VBK	7.8%
LONG TERM TREAS		VGLT	6.9%
BLOOMBERG 1-3 MONTH T-BILL ETF		BIL	0.8%
Total:			100.0%

Market Capitalization



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 SHEP Tactical Moderate-Aggressive Index. Performance is provided on a total-return basis. Correlation is based on monthly data over the trailing 96 month period. Percentage of positive months, standard deviation, value of \$1,000, and Sharpe ratio comparisons are based on monthly data over the trailing 96 month period. The SHEP Tactical Moderate-Aggressive Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.