

# SHEPMOD / SHEP Tactical Moderate Index

Index fact sheet as of February 28, 2025

## SHEPMOD Facts

**Ticker**  
 Price Return: SHEPMOD  
 Total Return: SHEPMODT  
 Net Total Return: SHEPMODN

**Index Launch**  
 March 07, 2025

**Base Value**  
 1,000 on March 02, 2015

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

## Portfolio Characteristics

Number of Companies: 9

Company Size by Market Capitalization (millions):

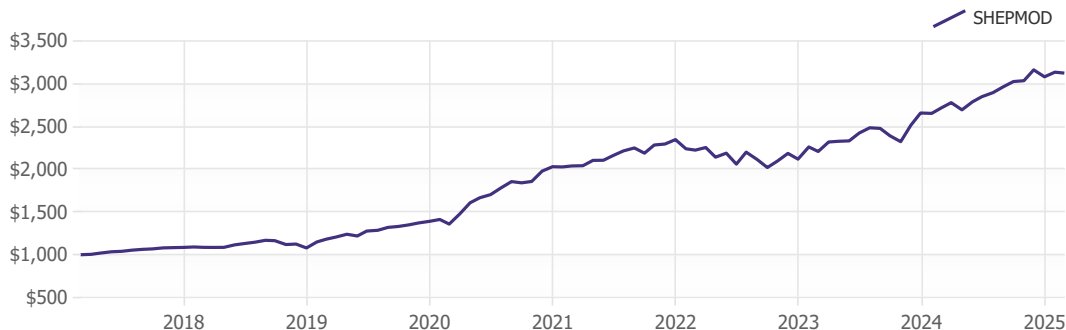
Average: \$96,466  
 Median: \$31,361  
 Largest: \$622,274  
 Smallest: \$10,214

## Performance Data

3 Month: -1.2%  
 6 Month: 5.5%  
 YTD: 1.4%  
 1 Year: 14.9%  
 Annualized 3 Year: 12.0%  
 Annualized 5 Year: 18.1%  
 Annualized 8 Year: 15.3%  
 Standard Deviation: 10.4%  
 Sharpe Ratio: 1.32

The SHEP Tactical Moderate Index seeks to track the performance of ETFs employing a tactical asset allocation strategy of up to 65% equity that reduces volatility and lowers drawdown tendencies relative to its broader benchmark. The index targets 9 ETF's seeking to replicate broadly diversified equity and fixed income market indexes and sectors.

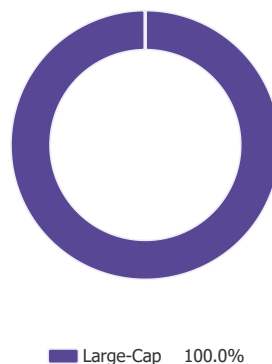
## Performance of \$1,000 invested



## Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Spdr S&P 500 Etf Trust		SPY	31.7%
RUS MDCP VAL ETF		IWS	14.5%
TECHNOLOGY		XLK	10.6%
INT-TERM CORP		VCIT	8.8%
LG-TERM COR BD		VCLT	8.5%
INTER TERM TREAS		VGIT	8.5%
SML CP GRW ETF		VBK	8.3%
LONG TERM TREAS		VGLT	8.1%
BLOOMBERG 1-3 MONTH T-BILL ETF		BIL	1.1%
<b>Total:</b>			<b>100.0%</b>

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