

VEMOM / VettaFi US Enhanced Momentum Index

Index fact sheet as of December 31, 2024

VEMOM Facts

Ticker

Price Return: VEMOM
Total Return: VEMOMG
Net Total Return: VEMOMN

Index Launch

November 29, 2023

Base Value

1,000 on December 17, 2004

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: 200

Company Size by Market Capitalization (millions):

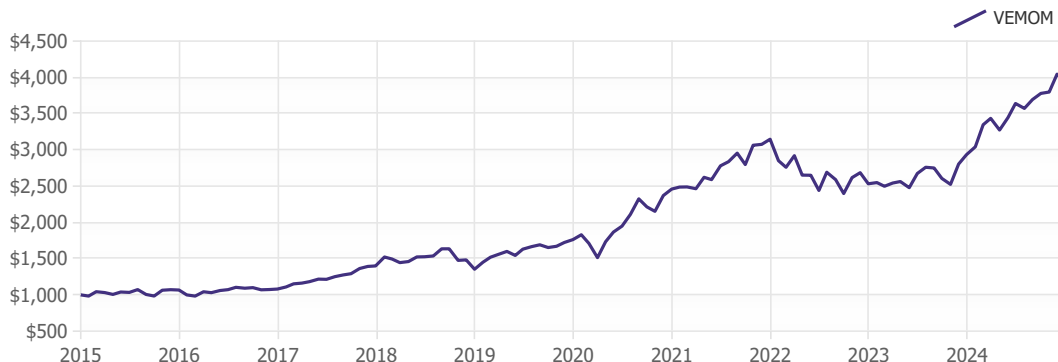
Average: \$77,141
Median: \$18,223
Largest: \$3,288,762
Smallest: \$4,014

Performance Data

3 Month: 3.9%
6 Month: 7.9%
YTD: 33.9%
1 Year: 33.9%
Annualized 3 Year: 7.6%
Annualized 5 Year: 17.3%
Annualized 10 Year: 14.6%
Standard Deviation: 16.9%
Sharpe Ratio: 0.85

The VettaFi US Enhanced Momentum index measures the performance of top 200 US Large/Mid Cap companies that meet a combination of momentum metrics that are enhanced with quality metrics. Constituents are weighted by Float Market Capitalization.

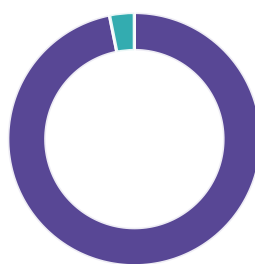
Performance of \$1,000 invested



Top 10 Constituents

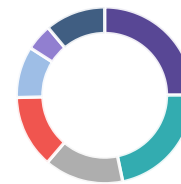
Company Name	Sector	Ticker	Index Weight
NVIDIA Corp.	Technology	NVDA	7.2%
Meta Platforms Inc	Media & Communications	META	6.8%
Costco Wholesale Corporation	Consumer Staples	COST	4.3%
Walmart Inc	Consumer Discretionary	WMT	4.2%
Netflix Inc.	Media & Communications	NFLX	4.0%
JPMorgan Chase & Co.	Financials	JPM	4.0%
Oracle Corp.	Technology	ORCL	2.9%
MasterCard Incorporated	Financials	MA	2.5%
Servicenow Inc	Technology	NOW	2.3%
Bank of America Corp.	Financials	BAC	2.0%
Total:			40.2%

Market Capitalization



Large-Cap 96.8%
Mid-Cap 3.2%

Sector Weightings



Technology 25.0%
Financials 21.8%
Industrials 14.5%
Media & Communications 13.3%
Consumer Discretionary 9.4%
Consumer Staples 4.9%
Others 11.1%

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