

# VEVAL / VettaFi US Enhanced Value Index

Index fact sheet as of October 31, 2024

## VEVAL Facts

### Ticker

Price Return: VEVAL  
Total Return: VEVALG  
Net Total Return: VEVALN

### Index Launch

November 29, 2023

### Base Value

1,000 on December 17, 2004

### Index Calculation

Every fifteen (15) seconds

### Reconstitution Dates

Every 3rd Friday of June and December

### Rebalancing Dates

Every 3rd Friday of June and December

### Index Rules

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

## Portfolio Characteristics

Number of Companies: 805

Company Size by Market Capitalization (millions):

Average: \$46,131  
Median: \$13,875  
Largest: \$3,464,122  
Smallest: \$1,725

## Performance Data

3 Month: 2.4%  
6 Month: 11.8%  
YTD: 16.0%  
1 Year: 32.2%  
Annualized 3 Year: 9.0%  
Annualized 5 Year: 11.5%  
Annualized 10 Year: 10.4%  
Standard Deviation: 15.9%  
Sharpe Ratio: 0.64

The VettaFi US Enhanced Value index measures the performance of US Large & Mid Cap companies that exhibit high value traits. The index is subject to sector and individual security weight constraints. The constituents are weighted by the product of the Float Adjusted Market Capitalization and Value Score.

## Performance of \$1,000 invested



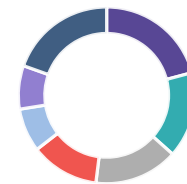
## Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Apple Inc.	Technology	AAPL	6.9%
Broadcom Inc	Technology	AVGO	2.6%
Alphabet Inc.	Media & Communications	GOOGL	2.4%
UnitedHealth Group Inc.	Healthcare	UNH	2.1%
Exxon Mobil Corp.	Energy	XOM	1.8%
Johnson & Johnson	Healthcare	JNJ	1.7%
JPMorgan Chase & Co.	Financials	JPM	1.6%
Berkshire Hathaway Inc.	Financials	BRK/B	1.5%
Chevron Corp.	Energy	CVX	1.5%
AbbVie Inc.	Healthcare	ABBV	1.4%
<b>Total:</b>			<b>23.6%</b>

## Market Capitalization



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