

# VFMEGA / VettaFi Making Europe Great Again Index

Index fact sheet as of September 30, 2025

## VFMEGA Facts

### Ticker

Price Return: VFMEGA  
Total Return: VFMEGAG  
Net Total Return: VFMEGAN

### Index Launch

September 30, 2025

### Base Value

1,000 on June 21, 2019

### Rebalancing Dates

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

### Index Rules

Available at [vettafi.com](https://vettafi.com)

## Portfolio Characteristics

Number of Companies: 40

Company Size by Market  
Capitalization (millions):

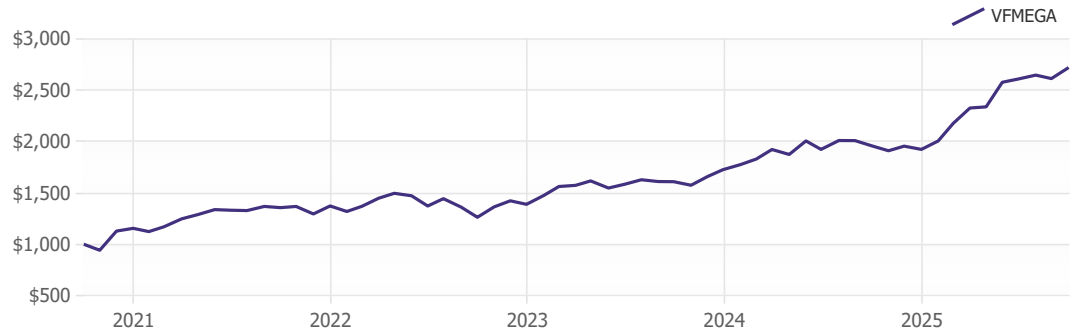
Average: \$22,557  
Median: \$11,592  
Largest: \$127,132  
Smallest: \$2,838

## Performance Data

3 Month: 4.2%  
6 Month: 16.9%  
YTD: 41.4%  
1 Year: 38.9%  
Annualized 3 Year: 29.1%  
Annualized 5 Year: 22.1%  
Standard Deviation: 16.4%  
Sharpe Ratio: 1.17

The VettaFi Making Europe Great Again Index tracks the market performance of companies, listed globally on recognized exchanges, that provide exposure to European defence, energy, infrastructure, and nearshoring spending. Additionally, a negative screen is utilized to exclude companies with exposure to controversial weapons, thermal coal, and greater than 5% exposure to tobacco.

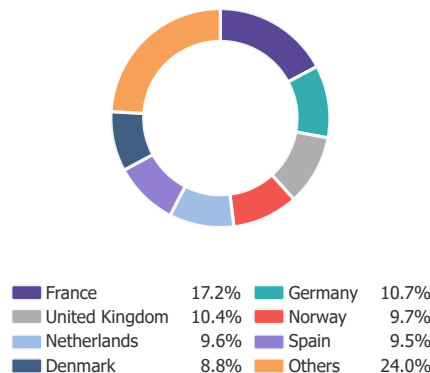
## Performance of \$1,000 invested



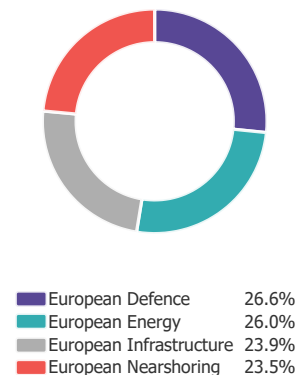
## Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Orsted A/S	European Energy	ORSTED DC	4.3%
Renk Group AG	European Defence	R3NK GR	3.0%
Babcock International Group PLC	European Defence	BAB LN	2.8%
Hensoldt AG	European Defence	HAG GR	2.8%
Thales SA	European Defence	HO FP	2.6%
Leonardo S.p.A.	European Defence	LDO IM	2.6%
Qinetiq Group PLC	European Defence	QQ/ LN	2.6%
Saab AB	European Defence	SAABB SS	2.6%
SEGRO PLC	European Nearshoring	SGRO LN	2.6%
Rheinmetall AG	European Defence	RHM GR	2.6%
Total:			28.4%

## Country Weightings



## 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 Making Europe Great Again Index. Performance is provided on a total-return basis. Correlation is based on monthly data over the trailing 60 month period. Percentage of positive months, standard deviation, value of \$1,000, and Sharpe ratio comparisons are based on monthly data over the trailing 60 month period. The VettaFi Making Europe Great Again Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.