

VFPQ / VettaFi US Large/Mid-Cap Quality Index

Index fact sheet as of October 31, 2024

VFPQ Facts

Ticker
 Price Return: VFPQP
 Total Return: VFPQT
 Net Total Return: VFPQN

Index Launch
 June 27, 2024

Base Value
 1,000 on December 17, 1999

Index Calculation
 Every fifteen (15) seconds

Reconstitution Dates
 The 3rd Friday of June and
 December.

Rebalancing Dates
 The 3rd Friday of June and
 December.

Index Rules
 Available at vettafi.com

Portfolio Characteristics

Number of Companies: 126

Company Size by Market
 Capitalization (millions):

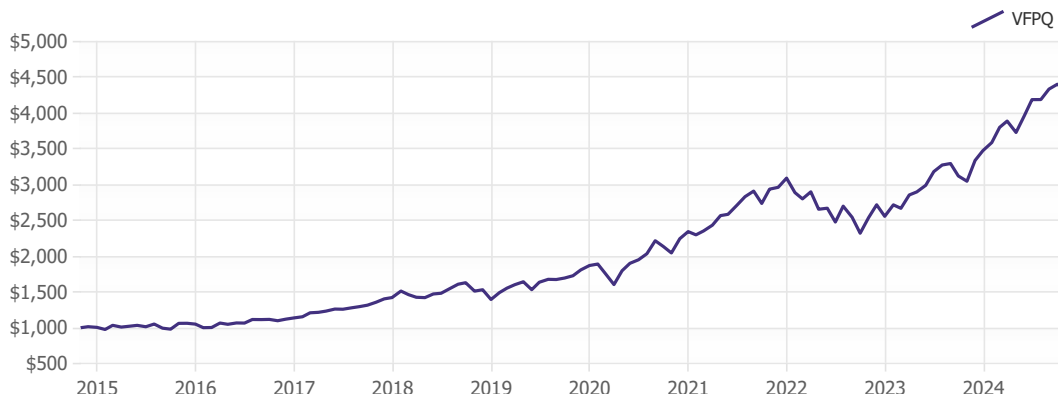
Average: \$170,754
 Median: \$35,282
 Largest: \$3,464,122
 Smallest: \$3,689

Performance Data

3 Month: 3.3%
 6 Month: 16.1%
 YTD: 24.5%
 1 Year: 42.0%
 Annualized 3 Year: 13.8%
 Annualized 5 Year: 20.1%
 Annualized 10 Year: 15.8%
 Standard Deviation: 15.4%
 Sharpe Ratio: 0.97

The VettaFi Pure Quality index measures the performance of US Large Cap companies that exhibit the highest quality scores. The indices are subject to sector, security weight and turnover constraints.

Performance of \$1,000 invested



Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Meta Platforms Inc	Media & Communications	META	7.6%
Apple Inc.	Technology	AAPL	7.1%
NVIDIA Corp.	Technology	NVDA	6.9%
Alphabet Inc.	Media & Communications	GOOGL	6.6%
Microsoft Corp.	Technology	MSFT	6.0%
Eli Lilly & Co.	Healthcare	LLY	5.3%
Visa Inc	Financials	V	4.4%
MasterCard Incorporated	Financials	MA	4.0%
Johnson & Johnson	Healthcare	JNJ	3.0%
Tesla Inc	Consumer Discretionary	TSLA	2.9%
Total:			53.7%

Market Capitalization



Sector Weightings



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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 Large/Mid-Cap Quality 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 Large/Mid-Cap Quality Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.