

# VFQLV / VettaFi US Large/Mid-Cap Quality Low Volatility Index

Index fact sheet as of October 31, 2024

## VFQLV Facts

### Ticker

Price Return: VFQLVP  
Total Return: VFQLVT  
Net Total Return: VFQLVN

### Index Launch

June 27, 2024

### Base Value

1,000 on December 17, 1999

### 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: 116

Company Size by Market Capitalization (millions):

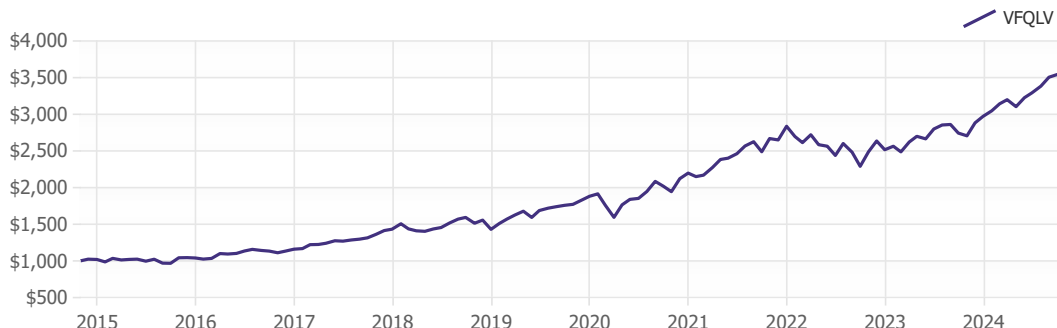
Average: \$158,606  
Median: \$45,335  
Largest: \$3,464,122  
Smallest: \$5,160

## Performance Data

3 Month: 2.7%  
6 Month: 12.0%  
YTD: 17.0%  
1 Year: 28.4%  
Annualized 3 Year: 9.2%  
Annualized 5 Year: 14.4%  
Annualized 10 Year: 13.2%  
Standard Deviation: 13.3%  
Sharpe Ratio: 0.95

The VettaFi Quality Low Volatility index measures the performance of US Large Cap companies that exhibit highest quality-low volatility multi factor composite score. The index is subject to sector, security weight and turnover constraints. Sector constraints for Low Vol is based on universe sector weight and sector inverse volatility weights.

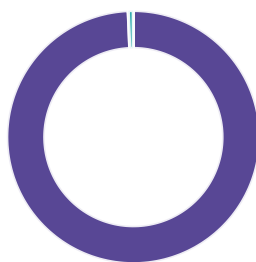
## Performance of \$1,000 invested



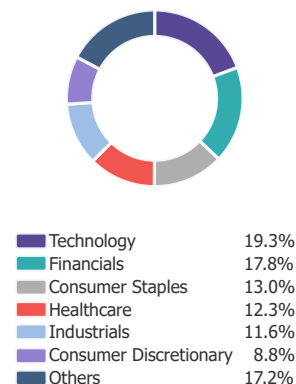
## Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Apple Inc.	Technology	AAPL	7.0%
Alphabet Inc.	Media & Communications	GOOGL	6.5%
Microsoft Corp.	Technology	MSFT	6.1%
Berkshire Hathaway Inc.	Financials	BRK/B	5.1%
Visa Inc	Financials	V	3.9%
MasterCard Incorporated	Financials	MA	3.9%
Home Depot Inc.	Consumer Discretionary	HD	3.6%
Costco Wholesale Corporation	Consumer Staples	COST	3.6%
Johnson & Johnson	Healthcare	JNJ	3.5%
AbbVie Inc.	Healthcare	ABBV	3.3%
<b>Total:</b>			<b>46.6%</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 Large/Mid-Cap Quality Low Volatility 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 Low Volatility Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.