

VQMOM / VettaFi US Large/Mid-Cap Quality Momentum Index

Index fact sheet as of October 31, 2024

VQMOM Facts

Ticker

Price Return: VQMOM
Total Return: VQMOMG
Net Total Return: VQMOMN

Index Launch

December 28, 2023

Base Value

1,000 on December 17, 2004

Index Calculation

Every fifteen (15) seconds

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: \$102,188
Median: \$25,547
Largest: \$3,434,767
Smallest: \$4,791

Performance Data

3 Month: 5.9%
6 Month: 15.4%
YTD: 31.3%
1 Year: 51.3%
Annualized 3 Year: 11.0%
Annualized 5 Year: 18.3%
Annualized 10 Year: 15.3%
Standard Deviation: 15.9%
Sharpe Ratio: 0.91

The VettaFi US Quality Momentum index measures the performance of the top 200 US Large/Mid Cap high momentum companies that exhibit high quality. The index is subject to sector and individual security weight constraints. The constituents are weighted by Float Market Capitalization

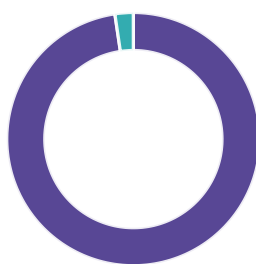
Performance of \$1,000 invested



Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
NVIDIA Corp.	Technology	NVDA	7.6%
Meta Platforms Inc	Media & Communications	META	7.4%
Apple Inc.	Technology	AAPL	6.9%
Berkshire Hathaway Inc.	Financials	BRK/B	5.4%
Broadcom Inc	Technology	AVGO	5.1%
Eli Lilly & Co.	Healthcare	LLY	4.6%
Costco Wholesale Corporation	Consumer Staples	COST	2.5%
AbbVie Inc.	Healthcare	ABBV	2.4%
Walmart Inc	Consumer Discretionary	WMT	2.3%
Netflix Inc.	Media & Communications	NFLX	2.1%
Total:			46.4%

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