

VEMOM / VettaFi US Enhanced Momentum Index

Index fact sheet as of April 30, 2024

VEMOM Facts

Ticker

Price Return: VEMOM
Total Return: VEMOMG
Net Total Return: VEMOMN

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 March, June, September and December

Rebalancing Dates

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

Index Rules

Available at vetafi.com

Portfolio Characteristics

Number of Companies: 199

Company Size by Market Capitalization (millions):

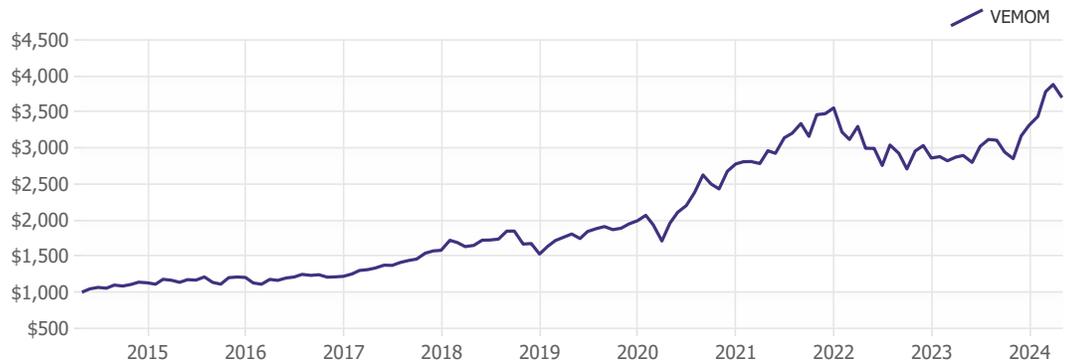
Average: \$101,863
Median: \$23,304
Largest: \$2,892,892
Smallest: \$4,455

Performance Data

3 Month: 7.6%
6 Month: 29.7%
YTD: 11.6%
1 Year: 27.7%
Annualized 3 Year: 7.7%
Annualized 5 Year: 15.4%
Annualized 10 Year: 14.0%
Standard Deviation: 16.7%
Sharpe Ratio: 0.84

The VettaFi US Enhanced Momentum index measures the performance of top 200 US Large/Mid Cap companies that meet a combination of momentum metrics that are enhanced with quality metrics. Constituents are weighted by Float Market Capitalization.

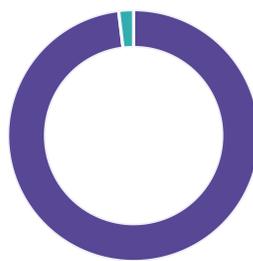
Performance of \$1,000 invested



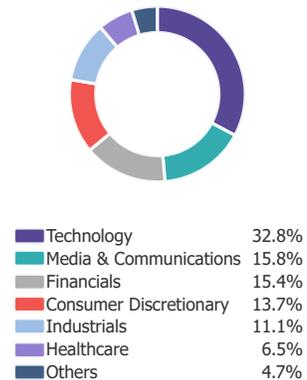
Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Alphabet Inc.	Media & Communications	GOOGL	8.9%
Amazon.com Inc.	Consumer Discretionary	AMZN	7.2%
Microsoft Corporation	Technology	MSFT	7.0%
NVIDIA Corp.	Technology	NVDA	6.8%
Meta Platforms Inc	Media & Communications	META	5.4%
Berkshire Hathaway Inc.	Financials	BRK/B	4.2%
Eli Lilly & Co.	Healthcare	LLY	3.8%
Broadcom Inc	Technology	AVGO	3.4%
JPMorgan Chase & Co.	Financials	JPM	3.2%
Visa Inc	Financials	V	2.4%
Total:			52.3%

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