

# VQMOM / VettaFi US Quality Momentum Index

Index fact sheet as of April 30, 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](https://vettafi.com)

## Portfolio Characteristics

Number of Companies: 199

Company Size by Market  
Capitalization (millions):

Average: \$102,432  
Median: \$22,804  
Largest: \$2,892,892  
Smallest: \$4,083

## Performance Data

3 Month: 8.0%  
6 Month: 31.1%  
YTD: 13.7%  
1 Year: 35.5%  
Annualized 3 Year: 11.3%  
Annualized 5 Year: 16.0%  
Annualized 10 Year: 14.7%  
Standard Deviation: 15.9%  
Sharpe Ratio: 0.92

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

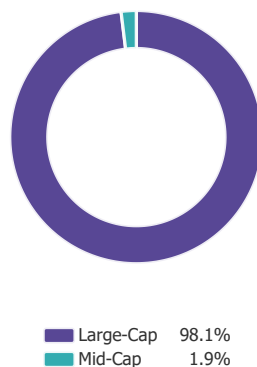
## Performance of \$1,000 invested



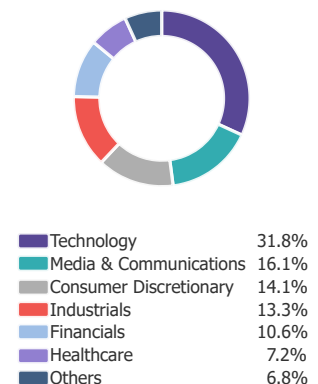
## Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
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	5.5%
Eli Lilly & Co.	Healthcare	LLY	3.9%
Broadcom Inc	Technology	AVGO	3.5%
Visa Inc	Financials	V	2.5%
MasterCard Incorporated	Financials	MA	2.2%
Home Depot Inc	Consumer Discretionary	HD	1.9%
Total:			49.4%

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