#### **INITS Facts**

Ticker

Price Return: INITSP Total Return: INITST Net Total Return: INITSN

> Index Launch May 30, 2024

Base Value 1,000 on December 17, 1999

Index Calculation Every fifteen (15) seconds

Reconstitution Dates
The 3rd Friday of March, June,
September, and December.

Rebalancing Dates
The 3rd Friday of March, June,
September, and December.

Index Rules
Available at vettafi.com

# Portfolio Characteristics

Number of Companies: 117

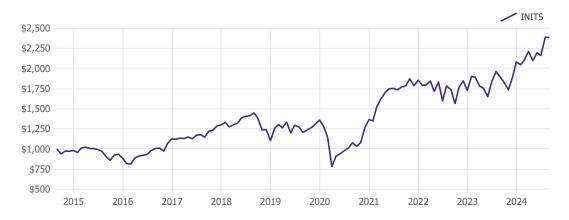
Company Size by Market Capitalization (millions):

Average: \$1,238
Median: \$883
Largest: \$4,732
Smallest: \$113

### **Performance Data**

3 Month: 8.6% 12.8% 6 Month: 14.6% YTD: 1 Year: 25.8% Annualized 3 Year: 10.4% Annualized 5 Year: 14.6% Annualized 10 Year: 9.1% Standard Deviation: 22.6% Sharpe Ratio: 0.45 VettaFi Dividend Initiators (Small Cap) seeks to capitalize on the potential growth and stability associated with US Small Cap companies entering a phase of dividend distribution.

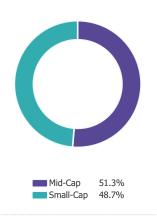
## Performance of \$1,000 invested



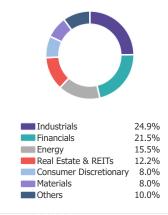
## **Top 10 Constituents**

Company Name	Sector	Ticker	Index Weight
White Mountains Insurance Group Ltd.	Financials	WTM	3.8%
Phillips Edison & Co Inc	Real Estate & REITs	PECO	3.7%
Herc Holdings Inc	Industrials	HRI	3.4%
TPG Inc	Financials	TPG	3.3%
Academy Sports and Outdoors Inc	Consumer Discretionary	ASO	3.2%
Northern Oil And Gas Inc.	Energy	NOG	3.1%
National Health Investors Inc.	Real Estate & REITs	NHI	2.8%
Mueller Water Products Inc.	Industrials	MWA	2.7%
Golar LNG Limited	Industrials	GLNG	2.7%
California Resources Corporation	Energy	CRC	2.6%
		Total:	31.2%





#### **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 Small Cap Dividend Initiators 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 Small Cap Dividend Initiators Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.