

# VEMOM / VettaFi US Enhanced Momentum Index

Index fact sheet as of January 31, 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 [vettafi.com](http://vettafi.com)

## Portfolio Characteristics

Number of Companies: 200

Company Size by Market Capitalization (millions):

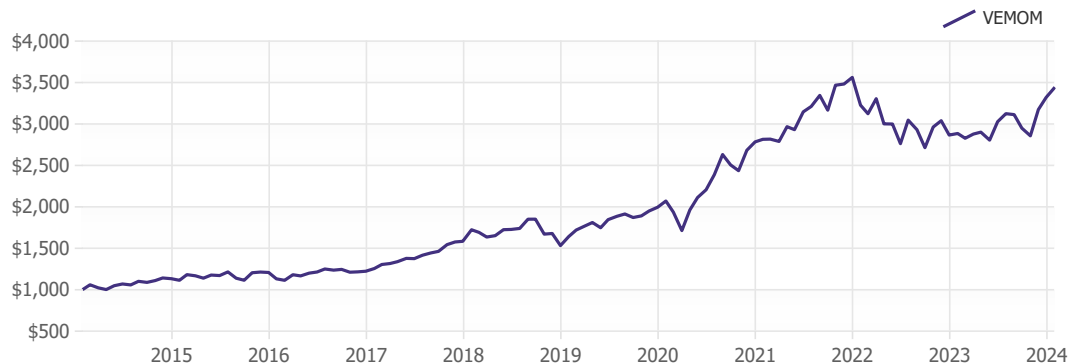
Average: \$102,266  
Median: \$18,086  
Largest: \$2,954,919  
Smallest: \$4,015

## Performance Data

3 Month: 20.5%  
6 Month: 10.2%  
YTD: 3.7%  
1 Year: 19.3%  
Annualized 3 Year: 6.9%  
Annualized 5 Year: 16.0%  
Annualized 10 Year: 13.1%  
Standard Deviation: 16.5%  
Sharpe Ratio: 0.81

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.

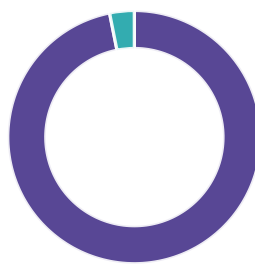
## Performance of \$1,000 invested



## Top 10 Constituents

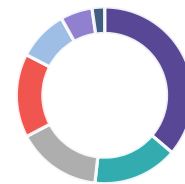
Company Name	Sector	Ticker	Index Weight
NVIDIA Corp.	Technology	NVDA	7.2%
Amazon.com Inc.	Consumer Discretionary	AMZN	6.9%
Alphabet Inc.	Media & Communications	GOOGL	6.6%
Meta Platforms Inc	Media & Communications	META	6.5%
Microsoft Corporation	Technology	MSFT	5.8%
Apple Inc.	Technology	AAPL	5.1%
Berkshire Hathaway Inc.	Financials	BRK/B	4.8%
Eli Lilly & Co.	Healthcare	LLY	4.1%
Tesla Inc	Consumer Discretionary	TSLA	3.9%
Visa Inc	Financials	V	3.3%
<b>Total:</b>			<b>54.2%</b>

## Market Capitalization



Large-Cap 96.9%  
Mid-Cap 3.1%

## Sector Weightings



Technology 36.2%  
Financials 15.6%  
Media & Communications 15.5%  
Consumer Discretionary 15.3%  
Industrials 9.2%  
Healthcare 5.8%  
Others 2.3%

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.