JQUI / Jensen U.S. Quality Index

Index fact sheet as of June 30, 2026

JQUI Facts

Ticker
Price Return: JQTY
Total Return: JQTYG
Net Total Return: JQTYN

Index Launch
April 30, 2026

Base Value
1,000 on June 15, 2007

Index Currency
USD

Rebalancing Dates
Every 3rd Friday of June, December

Index Rules
Available at vettafi.com

Portfolio Characteristics

Number of Companies: 100

Company Size by Market Capitalization (millions):

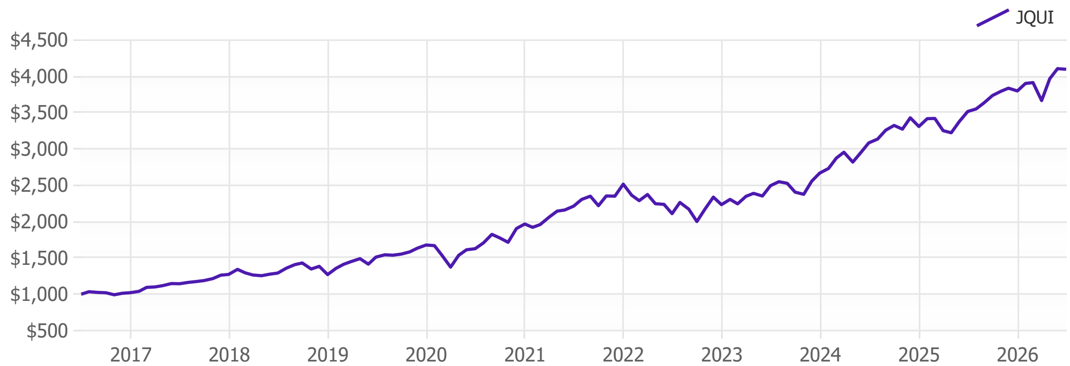
Average:	$365,626
Median:	$102,938
Largest:	$4,842,178
Smallest:	$49,239

Performance Data

3 Month:	11.7%
6 Month:	7.8%
YTD:	7.8%
1 Year:	16.5%
Annualized 3 Year:	18.0%
Annualized 5 Year:	13.1%
Annualized 10 Year:	15.1%
Standard Deviation:	14.3%
Sharpe Ratio:	0.96

Jensen U.S. Quality Index measures the performance of the largest 100 US companies that demonstrate consistently high ROE for the past 10 years. The index is subject to screening criteria based on ROE that also uses Non-GAAP data. Constituents are weighted by the square root of company market cap.

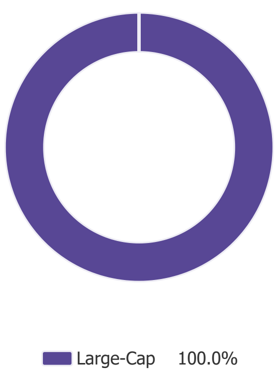
Performance of $1,000 invested



Top Constituents

Company Name	Sector	Ticker	Index Weight
NVIDIA Corp.	Technology	NVDA	4.5%
Apple Inc.	Technology	AAPL	4.3%
Alphabet Inc.	Media & Communications	GOOGL	4.2%
Microsoft Corp.	Technology	MSFT	3.6%
Amazon.com Inc.	Consumer Discretionary	AMZN	3.5%
Broadcom Inc	Technology	AVGO	2.9%
Meta Platforms Inc	Media & Communications	META	2.4%
Eli Lilly & Co.	Healthcare	LLY	2.2%
Walmart Inc	Consumer Staples	WMT	1.9%
Visa Inc	Financials	V	1.6%
		Total:	**31.1%**

Market Capitalization



Sector Weightings