NFDM / VettaFi New Frontier International Dividend Select Index

Index fact sheet as of June 30, 2026

NFDM Facts

Ticker
Price Return: NFDMP
Total Return: NFDMT
Net Total Return: NFDMN

Index Launch
September 25, 2024

Base Value
1,000 on March 16, 2001

Index Currency
USD

Index Calculation
Every fifteen (15) seconds

Reconstitution Dates
Every 3rd Friday of March and September.

Rebalancing Dates
Every 3rd Friday of March and September.

Index Rules
Available at vettafi.com

Portfolio Characteristics

Number of Companies: 86

Company Size by Market Capitalization (millions):

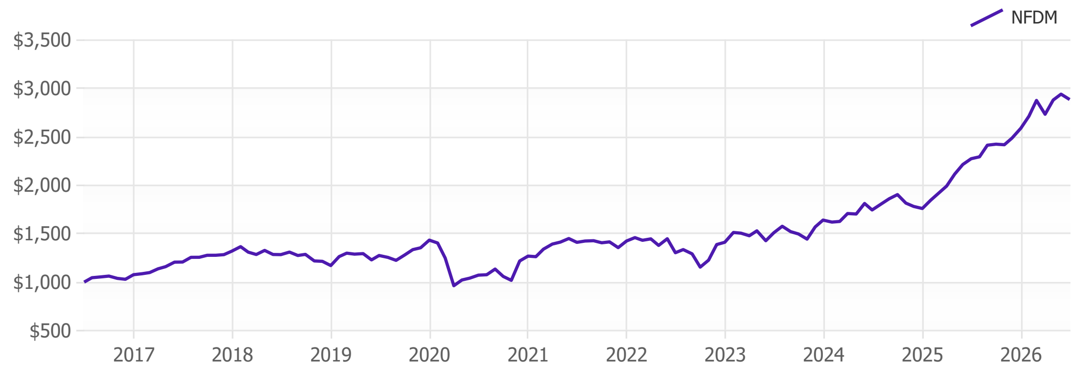
Average:	$33,794
Median:	$16,515
Largest:	$289,857
Smallest:	$6,553

Performance Data

3 Month:	5.6%
6 Month:	11.5%
YTD:	11.5%
1 Year:	26.9%
Annualized 3 Year:	24.0%
Annualized 5 Year:	15.4%
Annualized 10 Year:	11.2%
Standard Deviation:	16.9%
Sharpe Ratio:	0.63

The VettaFi New Frontier International Dividend Select Index aims to deliver excess or "multiplied" dividend yield relative to the Large/Mid-Cap International market balanced against volatility and concentration risks using a three stage optimization process and market risk models.

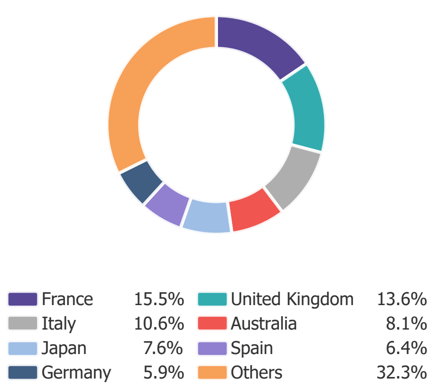
Performance of $1,000 invested



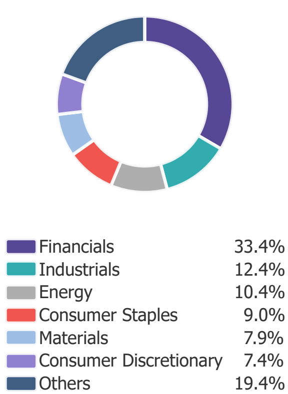
Top Constituents

Company Name	Sector	Ticker	Index Weight
Banca Monte dei Paschi di Siena S.p.A.	Financials	BMPS IM	2.8%
Legal & General Group PLC	Financials	LGEN LN	2.8%
Carrefour S.A.	Consumer Staples	CA FP	2.5%
Banco BPM S.p.A.	Financials	BAMI IM	2.5%
Standard Life PLC	Financials	SDLF LN	2.4%
Naturgy Energy Group SA	Utilities	NTGY SM	2.4%
Ayvens SA	Industrials	AYV FP	2.1%
OMV AG	Energy	OMV AV	2.1%
Banco de Sabadell SA	Financials	SAB SM	2.0%
Aegon Ltd.	Financials	AGN NA	1.9%
		Total:	**23.5%**

Country Weightings



Sector Weightings



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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 New Frontier International Dividend Select 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 New Frontier International Dividend Select Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.