VEMOM / VettaFi US Enhanced Momentum Index

Index fact sheet as of June 30, 2026

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 Currency
USD

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

Portfolio Characteristics

Number of Companies: 200

Company Size by Market Capitalization (millions):

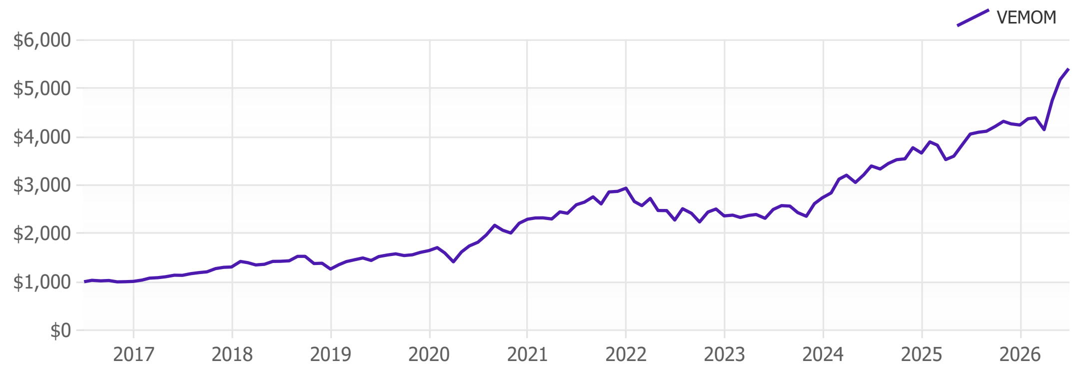
Average:	$158,339
Median:	$22,657
Largest:	$4,842,178
Smallest:	$3,432

Performance Data

3 Month:	30.5%
6 Month:	27.5%
YTD:	27.5%
1 Year:	33.4%
Annualized 3 Year:	29.4%
Annualized 5 Year:	15.8%
Annualized 10 Year:	18.4%
Standard Deviation:	17.4%
Sharpe Ratio:	0.98

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.

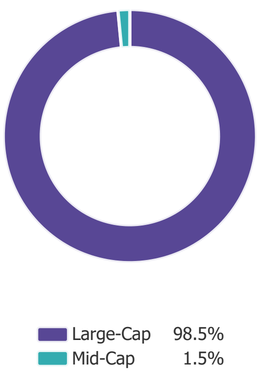
Performance of $1,000 invested



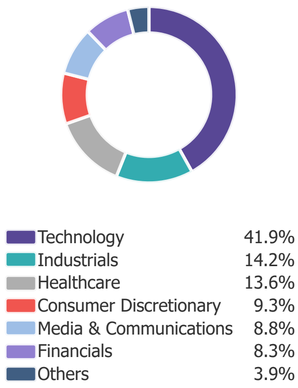
Top Constituents

Company Name	Sector	Ticker	Index Weight
Eli Lilly & Co.	Healthcare	LLY	6.9%
Alphabet Inc.	Media & Communications	GOOGL	6.7%
Amazon.com Inc.	Consumer Discretionary	AMZN	6.6%
Broadcom Inc	Technology	AVGO	5.1%
Apple Inc.	Technology	AAPL	5.1%
NVIDIA Corp.	Technology	NVDA	5.1%
Johnson & Johnson	Healthcare	JNJ	4.5%
Micron Technology Inc.	Technology	MU	3.8%
Caterpillar Inc	Industrials	CAT	3.6%
Advanced Micro Devices Inc.	Technology	AMD	2.7%
		Total:	**50.1%**

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.