

VEVAL / VettaFi US Enhanced Value Index

Index fact sheet as of June 30, 2026

VEVAL Facts

Ticker

Price Return: VEVAL
Total Return: VEVALG
Net Total Return: VEVALN

Index Launch

November 29, 2023

Base Value

1,000 on December 17, 2004

Index Currency

USD

Reconstitution Dates

Every 3rd Friday of June and
December

Rebalancing Dates

Every 3rd Friday of June and
December

Index Rules

Available at vettafi.com

Portfolio Characteristics

Number of Companies: 835

Company Size by Market
Capitalization (millions):

Average: \$63,345
Median: \$16,415
Largest: \$4,842,178
Smallest: \$4,033

Performance Data

3 Month: 13.6%
6 Month: 12.0%
YTD: 12.0%
1 Year: 28.3%
Annualized 3 Year: 19.5%
Annualized 5 Year: 13.1%
Annualized 10 Year: 13.6%
Standard Deviation: 15.8%
Sharpe Ratio: 0.80

The VettaFi US Enhanced Value index measures the performance of US Large & Mid Cap companies that exhibit high value traits. The index is subject to sector and individual security weight constraints. The constituents are weighted by the product of the Float Adjusted Market Capitalization and Value Score.

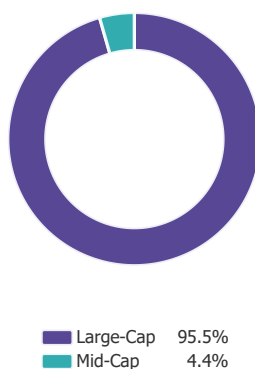
Performance of \$1,000 invested



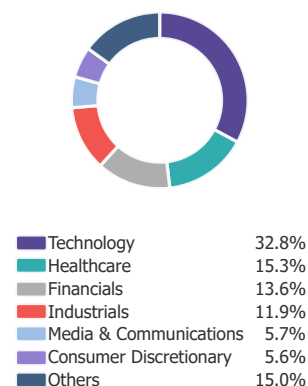
Top Constituents

Company Name	Sector	Ticker	Index Weight
NVIDIA Corp.	Technology	NVDA	6.8%
Microsoft Corp.	Technology	MSFT	6.3%
Apple Inc.	Technology	AAPL	4.7%
Micron Technology Inc.	Technology	MU	3.9%
Meta Platforms Inc	Media & Communications	META	1.6%
Johnson & Johnson	Healthcare	JNJ	1.5%
JPMorgan Chase & Co.	Financials	JPM	1.4%
UnitedHealth Group Inc.	Healthcare	UNH	1.4%
Cisco Systems Inc.	Technology	CSCO	1.3%
Eli Lilly & Co.	Healthcare	LLY	1.2%
Total:			30.1%

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.

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 Value 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 Value Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.