

VFMEGA / VettaFi Making Europe Great Again Index

Index fact sheet as of July 31, 2026

VFMEGA Facts

Ticker

Price Return: VFMEGA
Total Return: VFMEGAG
Net Total Return: VFMEGAN

Index Launch

September 30, 2025

Base Value

1,000 on June 21, 2019

Index Currency

EUR

Index Calculation

Every fifteen (15) seconds

Rebalancing Dates

Every 3rd Friday of March, June,
September, December

Index Rules

Available at vettafi.com

Portfolio Characteristics

Number of Companies: 40

Company Size by Market
Capitalization (millions):

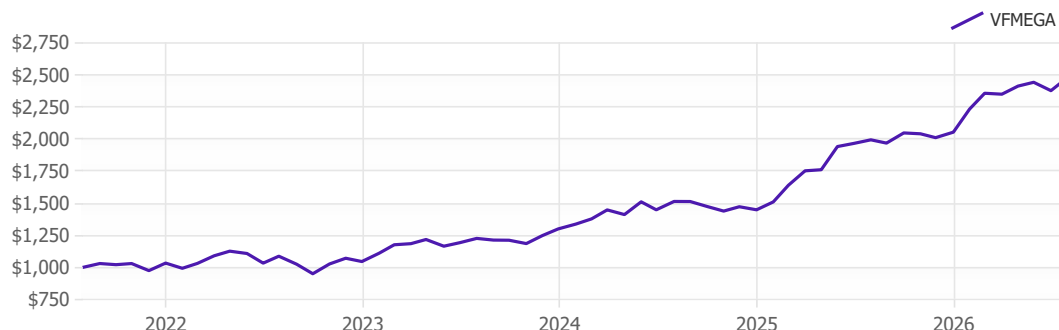
Average: \$29,567
Median: \$21,481
Largest: \$141,568
Smallest: \$2,286

Performance Data

3 Month: 2.8%
6 Month: 11.1%
YTD: 20.8%
1 Year: 24.4%
Annualized 3 Year: 26.4%
Annualized 5 Year: 19.9%
Standard Deviation: 14.1%
Sharpe Ratio: 1.16

The VettaFi Making Europe Great Again Index tracks the market performance of companies, listed globally on recognized exchanges, that provide exposure to European defence, energy, infrastructure, and nearshoring spending. Additionally, a negative screen is utilized to exclude companies with exposure to controversial weapons, thermal coal, and greater than 5% exposure to tobacco.

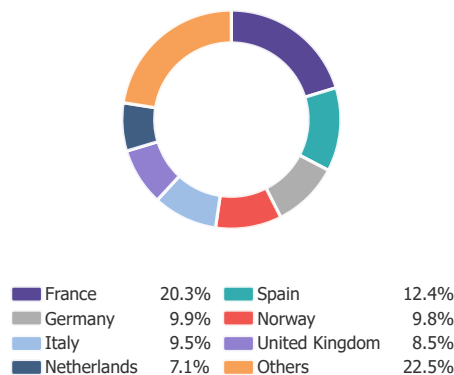
Performance of \$1,000 invested



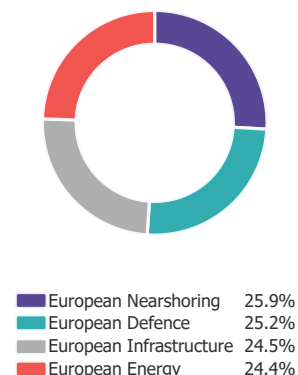
Top Constituents

Company Name	Sector	Ticker	Index Weight
SEGRO PLC	European Nearshoring	SGRO LN	3.3%
Aéroports de Paris	European Nearshoring	ADP FP	2.9%
Safran SA	European Defence	SAF FP	2.8%
Skanska AB	European Infrastructure	SKA/B SS	2.8%
Deutsche Post AG	European Nearshoring	DHL GR	2.7%
Equinor ASA	European Energy	EQNR	2.7%
Saab AB	European Defence	SAAB/B SS	2.7%
Budimex SA	European Infrastructure	BDX PW	2.7%
Repsol SA	European Energy	REP SM	2.7%
BAE Systems PLC	European Defence	BA/ LN	2.7%
Total:			28.0%

Country Weightings



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 Making Europe Great Again Index. Performance is provided on a total-return basis. Correlation is based on monthly data over the trailing 60 month period. Percentage of positive months, standard deviation, value of \$1,000, and Sharpe ratio comparisons are based on monthly data over the trailing 60 month period. The VettaFi Making Europe Great Again Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.