

VFPQ / VettaFi US Large/Mid-Cap Quality Index

Index fact sheet as of June 30, 2026

VFPQ Facts

Ticker

Price Return: VFPQP
Total Return: VFPQT
Net Total Return: VFPQN

Index Launch

June 27, 2024

Base Value

1,000 on December 17, 1999

Index Currency

USD

Reconstitution Dates

The 3rd Friday of June and
December.

Rebalancing Dates

The 3rd Friday of June and
December.

Index Rules

Available at vettafi.com

Portfolio Characteristics

Number of Companies: 124

Company Size by Market
Capitalization (millions):

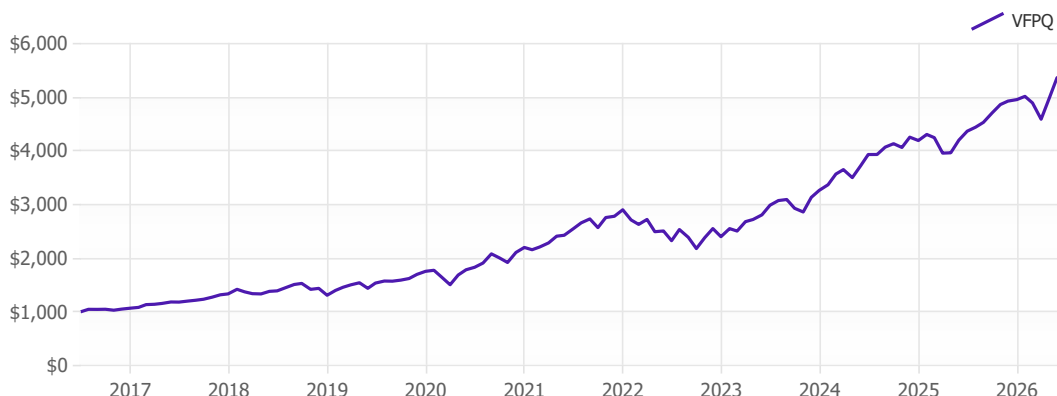
Average: \$243,070
Median: \$45,428
Largest: \$4,842,178
Smallest: \$4,033

Performance Data

3 Month: 17.6%
6 Month: 8.9%
YTD: 8.9%
1 Year: 23.6%
Annualized 3 Year: 21.8%
Annualized 5 Year: 16.2%
Annualized 10 Year: 18.3%
Standard Deviation: 15.5%
Sharpe Ratio: 1.08

The VettaFi Pure Quality index measures the performance of US Large Cap companies that exhibit the highest quality scores. The indices are subject to sector, security weight and turnover constraints.

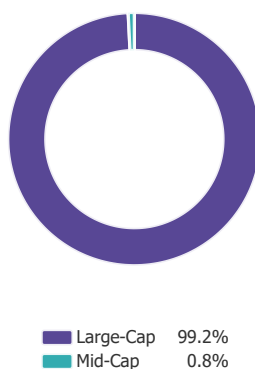
Performance of \$1,000 invested



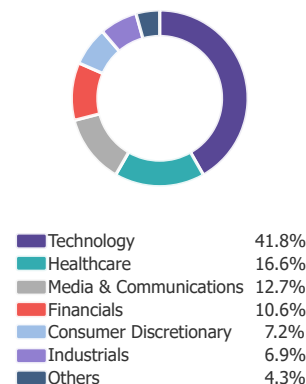
Top Constituents

Company Name	Sector	Ticker	Index Weight
Eli Lilly & Co.	Healthcare	LLY	7.0%
Alphabet Inc.	Media & Communications	GOOGL	6.8%
Apple Inc.	Technology	AAPL	6.6%
NVIDIA Corp.	Technology	NVDA	6.6%
Meta Platforms Inc	Media & Communications	META	5.6%
Microsoft Corp.	Technology	MSFT	4.2%
Visa Inc	Financials	V	4.0%
Lam Research Corporation	Technology	LRCX	3.8%
Advanced Micro Devices Inc.	Technology	AMD	3.8%
Tesla Inc	Consumer Discretionary	TSLA	3.7%
Total:			52.1%

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 Large/Mid-Cap Quality 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 Large/Mid-Cap Quality Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.