

VFQLV / VettaFi US Large/Mid-Cap Quality Low Volatility Index

Index fact sheet as of June 30, 2026

VFQLV Facts

Ticker

Price Return: VFQLVP

Total Return: VFQLVT

Net Total Return: VFQLVN

Index Launch

June 27, 2024

Base Value

1,000 on December 17, 1999

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: 161

Company Size by Market Capitalization (millions):

Average: \$161,352

Median: \$36,328

Largest: \$4,842,178

Smallest: \$4,033

Performance Data

3 Month: 3.2%

6 Month: 3.0%

YTD: 3.0%

1 Year: 12.3%

Annualized 3 Year: 13.0%

Annualized 5 Year: 10.4%

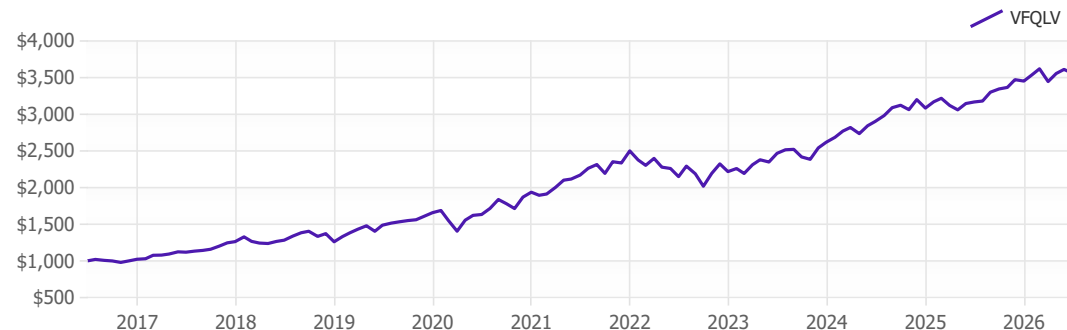
Annualized 10 Year: 13.5%

Standard Deviation: 13.1%

Sharpe Ratio: 0.93

The VettaFi Quality Low Volatility index measures the performance of US Large Cap companies that exhibit highest quality-low volatility multi factor composite score. The index is subject to sector, security weight and turnover constraints. Sector constraints for Low Vol is based on universe sector weight and sector inverse volatility weights.

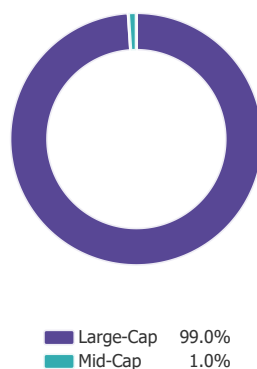
Performance of \$1,000 invested



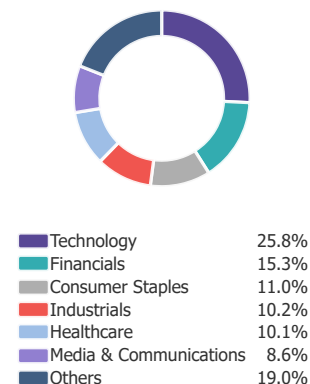
Top Constituents

Company Name	Sector	Ticker	Index Weight
Alphabet Inc.	Media & Communications	GOOGL	7.1%
Apple Inc.	Technology	AAPL	6.9%
NVIDIA Corp.	Technology	NVDA	6.9%
Microsoft Corp.	Technology	MSFT	5.7%
Johnson & Johnson	Healthcare	JNJ	4.3%
Visa Inc	Financials	V	4.1%
Exxon Mobil Corp.	Energy	XOM	3.7%
MasterCard Incorporated	Financials	MA	3.0%
Costco Wholesale Corporation	Consumer Staples	COST	3.0%
Home Depot Inc.	Consumer Discretionary	HD	2.5%
Total:			47.3%

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