VRLII / VettaFi RavenPack Large Cap Innovation Index

Index fact sheet as of June 30, 2026

VRLII Facts

Ticker
Price Return: VRLII
Total Return: VRLIIT
Net Total Return: VRLIIN

Index Launch
August 12, 2024

Base Value
1,000 on June 21, 2013

Index Currency
USD

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

Index Rules
Available at vettafi.com

Portfolio Characteristics

Number of Companies: 70

Company Size by Market Capitalization (millions):

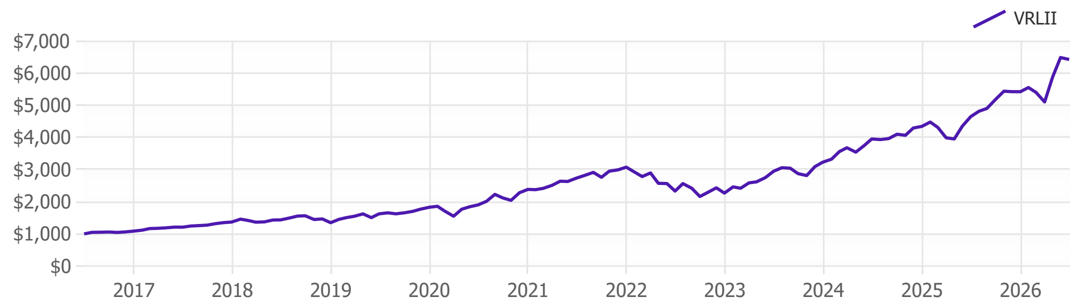
Average:	$500,982
Median:	$166,301
Largest:	$4,842,178
Smallest:	$15,951

Performance Data

3 Month:	25.9%
6 Month:	18.5%
YTD:	18.5%
1 Year:	38.2%
Annualized 3 Year:	29.6%
Annualized 5 Year:	18.6%
Annualized 10 Year:	20.4%
Standard Deviation:	17.5%
Sharpe Ratio:	1.08

The VettaFi RavenPack Large Cap Innovation index measure the performance of US companies who focus on innovation and are investing heavily in R&D. RavenPack assigns daily innovation scores to companies using its proprietary NLP solutions. These scores are used to select and concentrate Index and Sector exposure in the companies that have the highest innovation scores. The index is subject to sector, security weight, and turnover constraints.

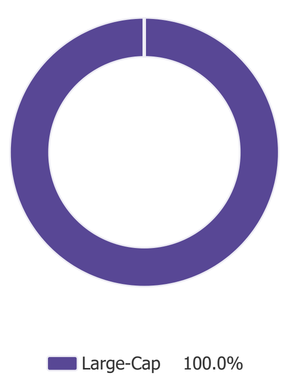
Performance of $1,000 invested



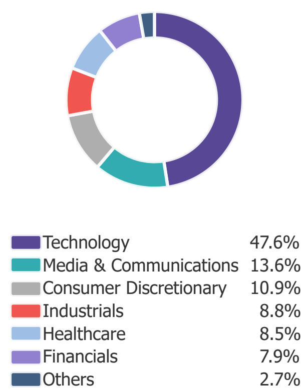
Top Constituents

Company Name	Sector	Ticker	Index Weight
Alphabet Inc.	Media & Communications	GOOGL	6.8%
Amazon.com Inc.	Consumer Discretionary	AMZN	6.7%
Apple Inc.	Technology	AAPL	6.7%
NVIDIA Corp.	Technology	NVDA	6.3%
Broadcom Inc	Technology	AVGO	5.6%
Microsoft Corp.	Technology	MSFT	5.6%
Meta Platforms Inc	Media & Communications	META	5.6%
Micron Technology Inc.	Technology	MU	5.6%
Advanced Micro Devices Inc.	Technology	AMD	4.1%
Tesla Inc	Consumer Discretionary	TSLA	3.4%
		Total:	**56.3%**

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