

VFBR / VettaFi Brazil Large/Mid Cap Index

Index fact sheet as of October 31, 2024

VFBR Facts

Ticker

Price Return: VFBR
Total Return: VFBRG
Net Total Return: VFBRN

Index Launch

November 29, 2023

Base Value

1,000 on December 15, 2000

Index Calculation

Every fifteen (15) seconds

Reconstitution Dates

Every 3rd Friday of March and September

Rebalancing Dates

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

Index Rules

Available at vettafi.com

Portfolio Characteristics

Number of Companies: 48

Company Size by Market Capitalization (millions):

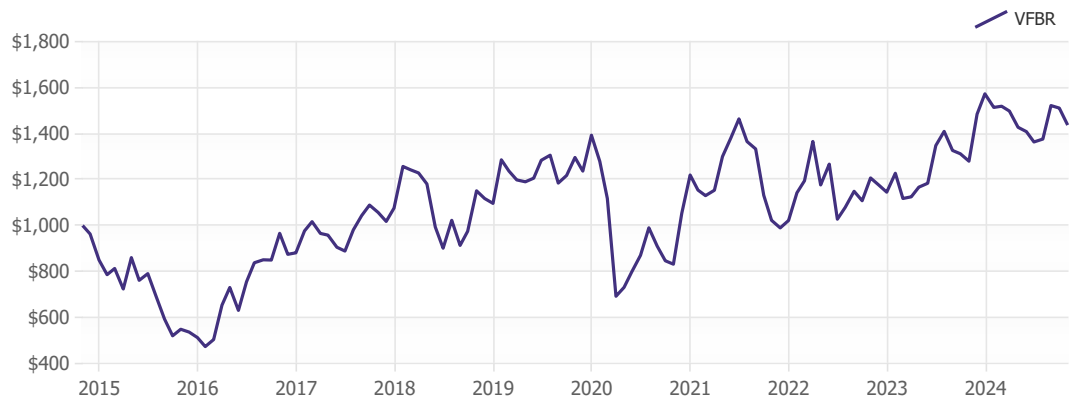
Average: \$13,660
Median: \$7,343
Largest: \$103,280
Smallest: \$1,682

Performance Data

3 Month: 4.4%
6 Month: 0.7%
YTD: -8.6%
1 Year: 12.3%
Annualized 3 Year: 12.0%
Annualized 5 Year: 2.1%
Annualized 10 Year: 3.7%
Standard Deviation: 34.3%
Sharpe Ratio: 0.26

The VettaFi Brazil Large/Mid Cap Country Index represents the investment opportunity in the Large/Mid Cap segment of Brazil's market.

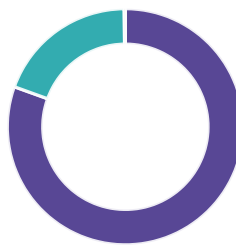
Performance of \$1,000 invested



Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Mercadolivre Inc	Consumer Discretionary	MELI	18.2%
Petroleo Brasileiro SA	Energy	PETR4 BZ	10.2%
Vale S.A.	Materials	VALE	8.8%
Nu Holdings Ltd.	Financials	NU	8.6%
Itau Unibanco Holdings S.A.	Financials	ITUB4 BZ	6.0%
Banco BTG Pactual S.A.	Financials	BPAC11 BZ	4.8%
Banco Santander (Brasil) S.A.	Financials	SANB11 BZ	3.7%
Banco Bradesco SA	Financials	BBDC4 BZ	3.1%
WEG SA	Industrials	WEGE3 BZ	2.6%
Itausa S.A.	Financials	ITSA4 BZ	2.0%
Total:			68.0%

Market Capitalization



Large-Cap 80.5%
Mid-Cap 19.3%
Small-Cap 0.2%

Sector Weightings



Financials 35.4%
Consumer Discretionary 19.8%
Energy 13.0%
Materials 12.4%
Utilities 7.2%
Industrials 4.9%
Others 7.2%

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.

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