

VFDE / VettaFi Germany Large/Mid Cap Index

Index fact sheet as of October 31, 2024

VFDE Facts

Ticker

Price Return: VFDE
Total Return: VFDEG
Net Total Return: VFDEN

Index Launch

October 02, 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 vetafi.com

Portfolio Characteristics

Number of Companies: 55

Company Size by Market Capitalization (millions):

Average: \$34,216
Median: \$20,003
Largest: \$286,484
Smallest: \$4,290

Performance Data

3 Month: 3.6%
6 Month: 8.8%
YTD: 12.4%
1 Year: 32.8%
Annualized 3 Year: 2.6%
Annualized 5 Year: 6.6%
Annualized 10 Year: 5.5%
Standard Deviation: 20.0%
Sharpe Ratio: 0.33

The VettaFi Developed World Equity Index Family is an index family designed to provide accurate coverage of developed markets. The regional indexes are a composite of their constituent country indexes. The index family is float-market cap weighted and targets each of its countries large midcap market cap space. The VettaFi Germany Large/Mid Cap Index represents the large- and mid-capitalization Germany stocks.

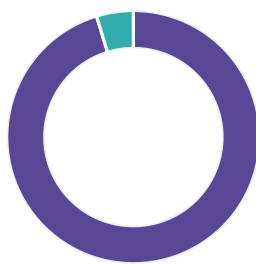
Performance of \$1,000 invested



Top 10 Constituents

| Company Name | Sector | Ticker | Index Weight |
|--------------------------|------------------------|---------|--------------|
| SAP SE | Technology | SAP GR | 16.2% |
| Siemens AG | Industrials | SIE GR | 9.7% |
| Allianz SE | Financials | ALV GR | 8.3% |
| Deutsche Telekom AG | Media & Communications | DTE GR | 6.6% |
| Munich Reinsurance AG | Financials | MUV2 GR | 4.6% |
| Mercedes-Benz Group AG | Consumer Discretionary | MBG GR | 3.3% |
| BASF SE | Materials | BAS GR | 2.9% |
| Deutsche Boerse AG | Financials | DB1 GR | 2.9% |
| Infineon Technologies Ag | Technology | IFX GR | 2.8% |
| Adidas AG | Consumer Discretionary | ADS GR | 2.6% |
| Total: | | | 59.9% |

Market Capitalization



Large-Cap 95.3%
Mid-Cap 4.7%

Sector Weightings



Financials 20.8%
Industrials 20.1%
Technology 19.5%
Consumer Discretionary 11.8%
Media & Communications 7.0%
Healthcare 6.3%
Others 14.5%

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