

VFDEZ / VettaFi Developed Eurozone Index

Index fact sheet as of March 29, 2024

VFDEZ Facts

Ticker

Price Return: VFDEZ
Total Return: VFDEZG
Net Total Return: VFDEZN

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 vettafi.com

Portfolio Characteristics

Number of Companies: 237

Company Size by Market
Capitalization (millions):

Average: \$34,363
Median: \$15,503
Largest: \$451,459
Smallest: \$3,727

Performance Data

3 Month: 8.4%
6 Month: 22.1%
YTD: 8.4%
1 Year: 17.8%
Annualized 3 Year: 6.9%
Annualized 5 Year: 9.8%
Annualized 10 Year: 5.7%
Standard Deviation: 18.6%
Sharpe Ratio: 0.36

The VettaFi Eurozone Index is part of the VettaFi Developed World Index Family and is designed to provide accurate coverage of the Eurozone developed markets. The index is float-market cap weighted and targets each of its constituent countries large midcap market cap space.

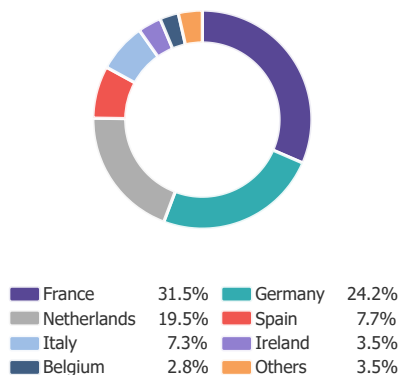
Performance of \$1,000 invested



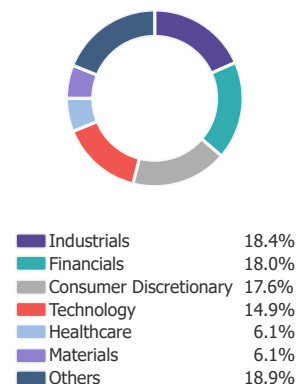
Top 10 Constituents

| Company Name | Sector | Ticker | Index Weight |
|-------------------------------|------------------------|---------|--------------|
| ASML Holding N.V. | Technology | ASML NA | 6.4% |
| LVMH Moët Hennessy Vuitton SE | Consumer Discretionary | MC FP | 3.9% |
| SAP SE | Technology | SAP GR | 3.4% |
| TotalEnergies SE | Energy | TTE FP | 2.5% |
| Siemens AG | Industrials | SIE GR | 2.2% |
| Schneider Electric SE | Industrials | SU FP | 2.1% |
| Allianz SE | Financials | ALV GR | 2.0% |
| L'Oreal S.A. | Consumer Discretionary | OR FP | 1.9% |
| Sanofi | Healthcare | SAN FP | 1.9% |
| Air Liquide S.A.(L') | Materials | AI FP | 1.8% |
| Total: | | | 28.1% |

Country Weightings



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