

VFBR / VettaFi Brazil Large/Mid Cap Index

Index fact sheet as of March 29, 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: 51

Company Size by Market
Capitalization (millions):

Average: \$14,111
Median: \$8,609
Largest: \$76,653
Smallest: \$1,820

Performance Data

3 Month: -4.8%
6 Month: 14.1%
YTD: -4.8%
1 Year: 33.1%
Annualized 3 Year: 9.1%
Annualized 5 Year: 4.6%
Annualized 10 Year: 3.8%
Standard Deviation: 34.8%
Sharpe Ratio: 0.27

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
Mercadolibre Inc	Consumer Discretionary	MELI	11.6%
Petroleo Brasileiro SA	Energy	PETR4 BZ	10.6%
Vale S.A.	Materials	VALE	9.0%
Itau Unibanco Holdings S.A.	Financials	ITUB4 BZ	6.2%
Banco BTG Pactual S.A.	Financials	BPAC11 BZ	5.8%
WEG SA	Industrials	WEGE3 BZ	5.4%
Nu Holdings Ltd.	Financials	NU	5.4%
Banco Santander (Brasil) S.A.	Financials	SANB11 BZ	4.0%
Banco Bradesco S.A.	Financials	BBDC4 BZ	3.1%
Banco do Brasil S.A.	Financials	BBAS3 BZ	2.7%
Total:			63.9%

Market Capitalization



Large-Cap 79.9%
Mid-Cap 19.8%
Small-Cap 0.3%

Sector Weightings



Financials 36.2%
Energy 14.2%
Consumer Discretionary 13.8%
Materials 13.7%
Industrials 7.6%
Utilities 6.8%
Others 7.7%

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