

VFZA / VettaFi South Africa Large/Mid Cap Index

Index fact sheet as of January 31, 2024

VFZA Facts

Ticker

Price Return: VFZA
Total Return: VFZAG
Net Total Return: VFZAN

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 vetafi.com

Portfolio Characteristics

Number of Companies: 33

Company Size by Market Capitalization (millions):

Average: \$7,464
Median: \$4,944
Largest: \$31,047
Smallest: \$1,967

Performance Data

3 Month: 8.3%
6 Month: -9.8%
YTD: -5.3%
1 Year: -8.6%
Annualized 3 Year: -2.1%
Annualized 5 Year: -1.1%
Annualized 10 Year: 1.5%
Standard Deviation: 24.8%
Sharpe Ratio: 0.17

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

Performance of \$1,000 invested



Top 10 Constituents

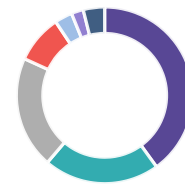
Company Name	Sector	Ticker	Index Weight
Naspers Limited	Media & Communications	NPN SJ	15.5%
Standard Bank Group Ltd.	Financials	SBK SJ	7.3%
Gold Fields Ltd	Materials	GFI SJ	6.7%
Capitec Bank Holdings Ltd	Financials	CPI SJ	6.3%
Firststrand Ltd	Financials	FSR SJ	5.0%
Bid Corporation Limited	Consumer Staples	BID SJ	4.1%
MTN Group Ltd	Media & Communications	MTN SJ	4.1%
Absa Group Ltd	Financials	ABG SJ	3.9%
Anglogold Ashanti PLC	Materials	ANG SJ	3.8%
Sanlam Ltd	Financials	SLM SJ	3.4%
Total:			60.0%

Market Capitalization



Large-Cap 43.7%
Mid-Cap 55.4%
Small-Cap 0.9%

Sector Weightings



Financials 40.0%
Media & Communications 21.2%
Materials 20.6%
Consumer Staples 8.8%
Real Estate & REITs 3.2%
Industrials 2.2%
Others 3.9%

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