

VFCN / VettaFi China Large/Mid Cap Index

Index fact sheet as of January 31, 2024

VFCN Facts

Ticker

Price Return: VFCN
Total Return: VFCNG
Net Total Return: VFCNN

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: 624

Company Size by Market Capitalization (millions):

Average: \$8,852
Median: \$4,062
Largest: \$329,137
Smallest: \$172

Performance Data

3 Month: -10.5%
6 Month: -24.2%
YTD: -10.7%
1 Year: -28.9%
Annualized 3 Year: -23.4%
Annualized 5 Year: -5.7%
Annualized 10 Year: 1.6%
Standard Deviation: 24.0%
Sharpe Ratio: 0.16

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

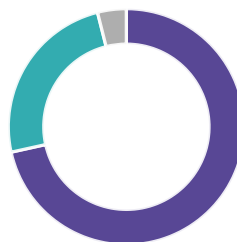
Performance of \$1,000 invested



Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Tencent Holdings Ltd.	Media & Communications	700 HK	13.1%
Alibaba Group Holding Ltd.	Consumer Discretionary	BABA	8.9%
PDD Holdings Inc.	Consumer Discretionary	PDD	4.9%
China Construction Bank Corp.	Financials	939 HK	3.4%
BYD Co Ltd.	Consumer Discretionary	1211 HK	2.8%
Meituan	Consumer Discretionary	3690 HK	2.6%
NetEase Inc.	Media & Communications	NTES	2.4%
Industrial & Commercial Bank of China	Financials	1398 HK	2.3%
Bank of China Ltd.	Financials	3988 HK	1.9%
Baidu Inc.	Media & Communications	BIDU	1.8%
	Total:		44.2%

Market Capitalization



Large-Cap 71.6%
Mid-Cap 24.5%
Small-Cap 3.9%

Sector Weightings



Consumer Discretionary 31.2%
Media & Communications 19.8%
Financials 18.1%
Technology 5.6%
Healthcare 4.7%
Consumer Staples 4.7%
Others 15.8%

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