

VFTW / VettaFi Taiwan Large/Mid Cap Index

Index fact sheet as of March 29, 2024

VFTW Facts

Ticker

Price Return: VFTW
Total Return: VFTWG
Net Total Return: VFTWN

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: 98

Company Size by Market
Capitalization (millions):

Average: \$16,072
Median: \$6,623
Largest: \$631,215
Smallest: \$2,906

Performance Data

3 Month: 12.6%
6 Month: 31.7%
YTD: 12.6%
1 Year: 28.9%
Annualized 3 Year: 6.3%
Annualized 5 Year: 18.9%
Annualized 10 Year: 13.8%
Standard Deviation: 19.9%
Sharpe Ratio: 0.73

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

Performance of \$1,000 invested



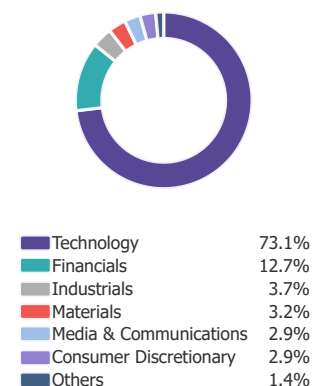
Top 10 Constituents

| Company Name | Sector | Ticker | Index Weight |
|--|------------------------|---------|--------------|
| Taiwan Semiconductor Manufacturing Co. | Technology | 2330 TT | 43.8% |
| Hon Hai Precision Industry Co Ltd. | Technology | 2317 TT | 4.2% |
| MediaTek Inc. | Technology | 2454 TT | 4.1% |
| Quanta Computer Inc. | Technology | 2382 TT | 1.9% |
| Fubon Financial Holding Co Ltd. | Financials | 2881 TT | 1.6% |
| CTBC Financial Holding Co Ltd. | Financials | 2891 TT | 1.5% |
| Chunghwa Telecom Co Ltd. | Media & Communications | 2412 TT | 1.5% |
| United Microelectronics Corp. | Technology | 2303 TT | 1.4% |
| Delta Electronics Inc. | Technology | 2308 TT | 1.4% |
| ASE Technology Holding Co Ltd. | Technology | 3711 TT | 1.2% |
| Total: | | | 62.8% |

Market Capitalization



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