

VFEG / VettaFi Egypt Large/Mid Cap Index

Index fact sheet as of January 31, 2024

VFEG Facts

Ticker

Price Return: VFEG
Total Return: VFEGG
Net Total Return: VFEGN

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: 5

Company Size by Market Capitalization (millions):

Average: \$3,853
Median: \$2,475
Largest: \$8,551
Smallest: \$2,020

Performance Data

3 Month: 36.5%
6 Month: 80.5%
YTD: 18.3%
1 Year: 81.2%
Annualized 3 Year: 12.0%
Annualized 5 Year: 9.0%
Annualized 10 Year: 4.1%
Standard Deviation: 27.9%
Sharpe Ratio: 0.28

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

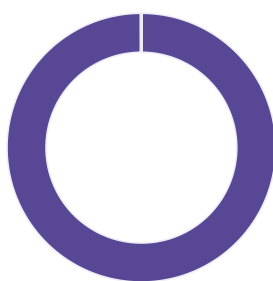
Performance of \$1,000 invested



Top 10 Constituents

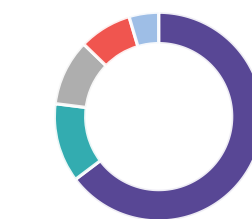
Company Name	Sector	Ticker	Index Weight
Commercial International Bank (Egypt)	Financials	COMI EY	64.7%
Eastern Tobacco	Consumer Staples	EAST EY	12.3%
Abu Qir Fertilizers and Chemical	Materials	ABUK EY	10.2%
El sewedy Electric company	Industrials	SWDY EY	8.2%
Telecom Egypt	Media & Communications	ETEL EY	4.6%
Total:			100.0%

Market Capitalization



Mid-Cap 100.0%

Sector Weightings



Financials	64.7%
Consumer Staples	12.3%
Materials	10.2%
Industrials	8.2%
Media & Communications	4.6%

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