

VFDXNA / VettaFi Developed World ex North America Index

Index fact sheet as of January 31, 2024

VFDXNA Facts

Ticker

Price Return: VFDXNA
Total Return: VFDXNAG
Net Total Return: VFDXNAN

Index Launch

October 02, 2023

Base Value

1,000 on December 15, 2000

Index Calculation

Every fifteen (15) seconds

Reconstitution Dates

Every 3rd Friday of June and December

Rebalancing Dates

Every 3rd Friday of March, June, September and December

Index Rules

Available at vettafi.com

Portfolio Characteristics

Number of Companies: 802

Company Size by Market Capitalization (millions):

Average: \$25,717
Median: \$12,125
Largest: \$421,883
Smallest: \$1,169

Performance Data

3 Month: 15.7%
6 Month: 3.0%
YTD: 0.4%
1 Year: 10.7%
Annualized 3 Year: 4.9%
Annualized 5 Year: 7.7%
Annualized 10 Year: 5.5%
Standard Deviation: 15.3%
Sharpe Ratio: 0.40

The VettaFi Developed World ex North America Index is part of the VettaFi Developed World Index Family and is designed to provide accurate coverage of the Europe, Pacific, and Middle East developed markets. The index is float-market cap weighted and targets each of its constituent countries large midcap market cap space.

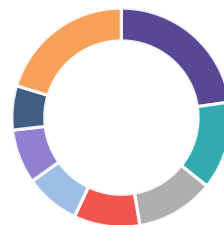
Performance of \$1,000 invested



Top 10 Constituents

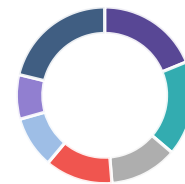
Company Name	Sector	Ticker	Index Weight
Novo Nordisk A/S	Healthcare	NOVOB DC	2.2%
ASML Holding N.V.	Technology	ASML NA	2.1%
Nestle SA	Consumer Staples	NESN SW	1.8%
LVMH Moet Hennessy Vuitton SE	Consumer Discretionary	MC FP	1.3%
Roche Holdings AG	Healthcare	ROG SW	1.3%
Shell PLC	Energy	SHELL NA	1.2%
AstraZeneca PLC	Healthcare	AZN LN	1.2%
Novartis AG	Healthcare	NOVN SW	1.2%
Toyota Motor Corp.	Consumer Discretionary	7203 JP	1.2%
SAP SE	Technology	SAP GR	1.0%
Total:			14.7%

Country Weightings



Japan	22.7%	United Kingdom	13.0%
France	11.5%	Switzerland	9.8%
Australia	8.1%	Germany	8.0%
Netherlands	6.5%	Others	20.3%

Sector Weightings



Financials	18.8%
Industrials	17.4%
Consumer Discretionary	12.5%
Healthcare	12.4%
Technology	9.5%
Consumer Staples	8.2%
Others	21.2%

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 Developed World ex North America 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 Developed World ex North America Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.