

VFAU / VettaFi Australia Large/Mid Cap Index

Index fact sheet as of January 31, 2024

VFAU Facts

Ticker

Price Return: VFAU
Total Return: VFAUG
Net Total Return: VFAUN

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 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: 67

Company Size by Market Capitalization (millions):

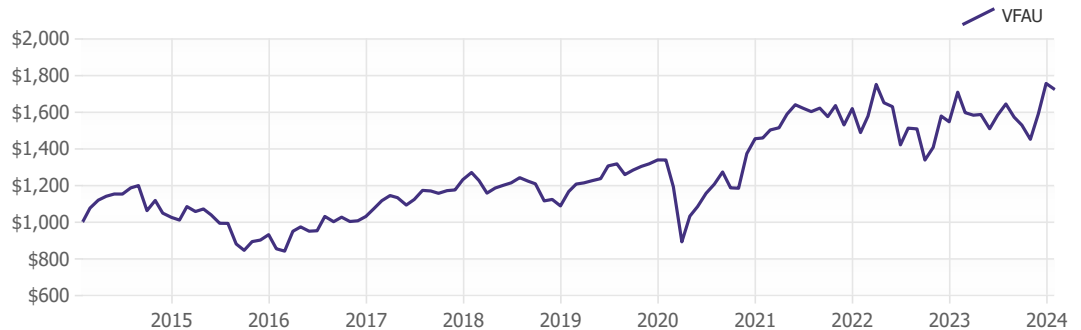
Average: \$19,929
Median: \$8,403
Largest: \$158,387
Smallest: \$3,288

Performance Data

3 Month: 18.7%
6 Month: 4.8%
YTD: -1.9%
1 Year: 0.8%
Annualized 3 Year: 5.7%
Annualized 5 Year: 8.1%
Annualized 10 Year: 5.6%
Standard Deviation: 20.2%
Sharpe Ratio: 0.35

The VettaFi Developed World Equity Index Family is an index family designed to provide accurate coverage of developed markets. The regional indexes are a composite of their constituent country indexes. The index family is float-market cap weighted and targets each of its countries large midcap market cap space. The VettaFi Australia Large/Mid Cap Index represents the large- and mid-capitalization Australia stocks.

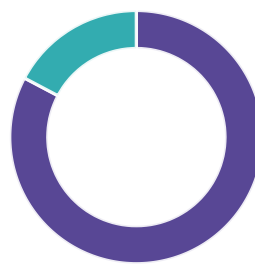
Performance of \$1,000 invested



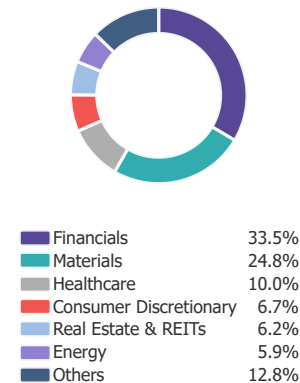
Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
BHP Group Ltd.	Materials	BHP AU	12.8%
Commonwealth Bank of Australia	Financials	CBA AU	10.5%
CSL Ltd.	Healthcare	CSL AU	7.8%
National Australia Bank Limited	Financials	NAB AU	5.4%
Westpac Banking Corp.	Financials	WBC AU	4.5%
Anz Group Hldgs Ltd	Financials	ANZ AU	4.4%
Macquarie Group Ltd.	Financials	MQG AU	3.9%
Wesfarmers Ltd.	Consumer Discretionary	WES AU	3.5%
Woodside Energy Group Ltd	Energy	WDS AU	3.2%
RIO Tinto Limited	Materials	RIO AU	2.6%
Total:			58.5%

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