

VFCH / VettaFi Switzerland Large/Mid Cap Index

Index fact sheet as of January 31, 2024

VFCH Facts

Ticker

Price Return: VFCH
Total Return: VFCHG
Net Total Return: VFCHN

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: 39

Company Size by Market Capitalization (millions):

Average: \$44,477
Median: \$20,518
Largest: \$306,761
Smallest: \$5,088

Performance Data

3 Month: 14.9%
6 Month: 0.6%
YTD: -0.3%
1 Year: 10.1%
Annualized 3 Year: 5.7%
Annualized 5 Year: 10.4%
Annualized 10 Year: 7.1%
Standard Deviation: 14.0%
Sharpe Ratio: 0.53

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 Switzerland Large/Mid Cap Index represents the large- and mid-capitalization Switzerland stocks.

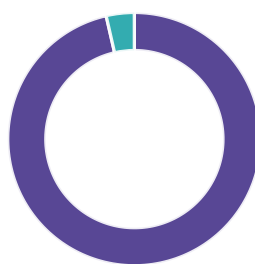
Performance of \$1,000 invested



Top 10 Constituents

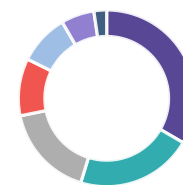
Company Name	Sector	Ticker	Index Weight
Nestle SA	Consumer Staples	NESN SW	19.5%
Roche Holdings AG	Healthcare	ROG SW	13.4%
Novartis AG	Healthcare	NOVN SW	12.8%
UBS Group AG	Financials	UBSG SW	5.9%
Compagnie Financiere Richemont Sa	Consumer Discretionary	CFR SW	5.2%
Zurich Insurance Group Ltd.	Financials	ZURN SW	4.8%
ABB Limited	Industrials	ABBN SW	4.6%
Sika AG	Materials	SIKA SW	2.8%
Holcim Ltd	Materials	HOLN SW	2.5%
Alcon AG	Healthcare	ALC	2.5%
Total:			74.0%

Market Capitalization



Large-Cap 96.4%
Mid-Cap 3.6%

Sector Weightings



Healthcare 33.4%
Consumer Staples 21.4%
Financials 17.1%
Materials 10.5%
Industrials 9.3%
Consumer Discretionary 6.1%
Others 2.3%

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