

VFCDFL / VettaFi Canada Financials Capped Index

Index fact sheet as of April 30, 2024

VFCDFL Facts

Ticker

Price Return: VFCDFL
Total Return: VFCDFLG
Net Total Return: VFCDFLN

Index Launch

January 31, 2024

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: 27

Company Size by Market
Capitalization (millions):

Average: \$28,514
Median: \$14,896
Largest: \$136,526
Smallest: \$1,562

Performance Data

3 Month: 0.5%
6 Month: 23.2%
YTD: -1.3%
1 Year: 10.0%
Annualized 3 Year: 3.4%
Annualized 5 Year: 8.0%
Annualized 10 Year: 6.4%
Standard Deviation: 20.0%
Sharpe Ratio: 0.38

The VettaFi Canada Extended Market Index Family is a float market cap weighted index family targeting 95% of the Canadian market. The capped sector indexes are sector indexes within the Canada Extended Market Index with an individual 25% constituent market cap. The VettaFi Canada Financials Capped Index represents financials sector.

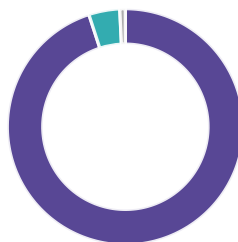
Performance of \$1,000 invested



Top 10 Constituents

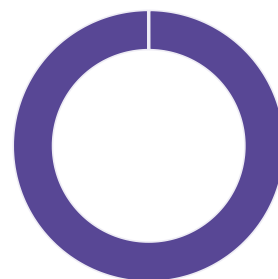
Company Name	Sector	Ticker	Index Weight
Royal Bank of Canada	Financials	RY CN	19.6%
The Toronto-Dominion Bank	Financials	TD CN	15.1%
Bank of Montreal	Financials	BMO CN	9.3%
Bank of Nova Scotia	Financials	BNS CN	8.1%
Brookfield Corp.	Financials	BN	7.8%
Canadian Imperial Bank of Commerce	Financials	CM CN	6.3%
Manulife Financial Corporation	Financials	MFC CN	6.1%
Sun Life Financial Inc.	Financials	SLF CN	4.3%
Intact Financial Corp.	Financials	IFC CN	4.1%
National Bank of Canada	Financials	NA CN	3.9%
Total:			84.6%

Market Capitalization



Large-Cap 95.0%
Mid-Cap 4.2%
Small-Cap 0.8%

Sector Weightings



Financials 100.0%

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 Canada Financials Capped 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 Canada Financials Capped Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.