

# VFCDEL / VettaFi Canada Energy Capped Index

Index fact sheet as of April 30, 2024

## VFCDEL Facts

### Ticker

Price Return: VFCDEL  
Total Return: VFCDELG  
Net Total Return: VFCDELN

### 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](http://vettafi.com)

## Portfolio Characteristics

Number of Companies: 26

Company Size by Market Capitalization (millions):

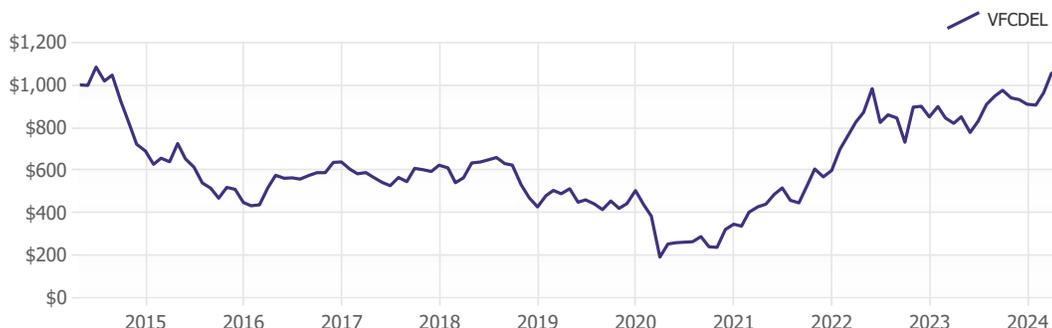
Average: \$11,181  
Median: \$3,159  
Largest: \$81,312  
Smallest: \$1,098

## Performance Data

3 Month: 18.4%  
6 Month: 14.2%  
YTD: 17.9%  
1 Year: 26.1%  
Annualized 3 Year: 34.6%  
Annualized 5 Year: 15.9%  
Annualized 10 Year: 0.7%  
Standard Deviation: 36.1%  
Sharpe Ratio: 0.20

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 Energy Capped Index represents energy sector.

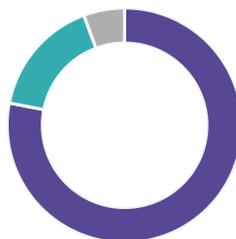
## Performance of \$1,000 invested



## Top 10 Constituents

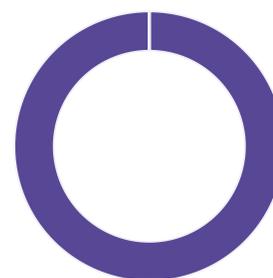
Company Name	Sector	Ticker	Index Weight
Canadian Natural Resources Limited	Energy	CNQ CN	24.4%
Suncor Energy Inc.	Energy	SU CN	23.2%
Cenovus Energy Inc	Energy	CVE	12.7%
Tourmaline Oil Corp.	Energy	TOU CN	7.3%
Imperial Oil Ltd.	Energy	IMO CN	5.3%
ARC Resources Ltd.	Energy	ARX CN	5.1%
MEG Energy Corporation	Energy	MEG CN	2.9%
Crescent Point Energy Corp	Energy	CPG CN	2.4%
Whitecap Resources Inc	Energy	WCP CN	2.1%
Prairiesky Royalty Ltd.	Energy	PSK CN	2.1%
<b>Total:</b>			<b>87.6%</b>

## Market Capitalization



Large-Cap 78.1%  
Mid-Cap 16.3%  
Small-Cap 5.6%

## Sector Weightings



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