

VFCDSL / VettaFi Canada Consumer Staples Capped Index

Index fact sheet as of March 29, 2024

VFCDSL Facts

Ticker

Price Return: VFCDSL
Total Return: VFCDSLG
Net Total Return: VFCDSLN

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 vetafi.com

Portfolio Characteristics

Number of Companies: 12

Company Size by Market
Capitalization (millions):

Average: \$12,205
Median: \$3,609
Largest: \$55,048
Smallest: \$1,380

Performance Data

3 Month: 4.0%
6 Month: 12.7%
YTD: 4.0%
1 Year: 7.2%
Annualized 3 Year: -1.1%
Annualized 5 Year: -0.5%
Annualized 10 Year: 6.3%
Standard Deviation: 16.1%
Sharpe Ratio: 0.43

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 Consumer Staples Capped Index represents consumer staples sector.

Performance of \$1,000 invested



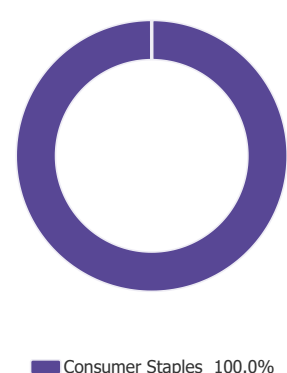
Top 10 Constituents

| Company Name | Sector | Ticker | Index Weight |
|-------------------------------|------------------|----------|--------------|
| Alimentation Couche-Tard Inc. | Consumer Staples | ATD CN | 23.0% |
| Loblaws Companies Ltd. | Consumer Staples | L CN | 22.1% |
| Metro Inc. | Consumer Staples | MRU CN | 16.6% |
| George Weston Limited | Consumer Staples | WN CN | 10.1% |
| Saputo Inc. | Consumer Staples | SAP CN | 6.5% |
| Empire Ltd | Consumer Staples | EMP/A CN | 4.9% |
| Premium Brands Holdings Corp. | Consumer Staples | PBH CN | 3.9% |
| Primo Water Corporation | Consumer Staples | PRMW | 3.8% |
| Curaleaf Holdings Inc | Consumer Staples | CURA CN | 3.2% |
| Tilray Brands Inc | Consumer Staples | TLRY | 2.5% |
| Total: | | | 96.5% |

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