

VFCDEL / VettaFi Canada Energy Capped Index

Index fact sheet as of January 31, 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

Portfolio Characteristics

Number of Companies: 27

Company Size by Market Capitalization (millions):

Average: \$9,309
Median: \$2,854
Largest: \$69,706
Smallest: \$1,018

Performance Data

3 Month: -3.6%
6 Month: -0.3%
YTD: -0.4%
1 Year: 0.8%
Annualized 3 Year: 39.0%
Annualized 5 Year: 13.6%
Annualized 10 Year: 0.7%
Standard Deviation: 36.0%
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.

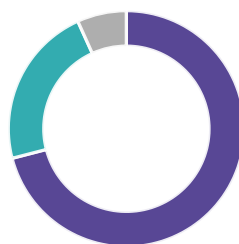
Performance of \$1,000 invested



Top 10 Constituents

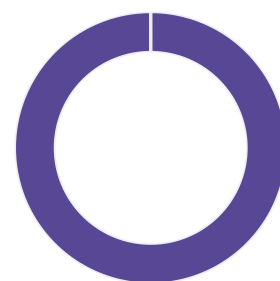
Company Name	Sector	Ticker	Index Weight
Canadian Natural Resources Limited	Energy	CNQ CN	25.1%
Suncor Energy Inc.	Energy	SU CN	22.4%
Cenovus Energy Inc	Energy	CVE	11.3%
Tourmaline Oil Corp.	Energy	TOU CN	7.2%
Imperial Oil Ltd.	Energy	IMO CN	5.0%
ARC Resources Ltd.	Energy	ARX CN	4.9%
MEG Energy Corporation	Energy	MEG CN	2.8%
Prairiesky Royalty Ltd.	Energy	PSK CN	2.0%
Whitecap Resources Inc	Energy	WCP CN	2.0%
Strathcona Resources Ltd.	Energy	SCR CN	1.9%
Total:			84.6%

Market Capitalization



Large-Cap 71.0%
Mid-Cap 22.3%
Small-Cap 6.7%

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.