

VFCDHL / VettaFi Canada Healthcare Capped Index

Index fact sheet as of May 31, 2024

VFCDHL Facts

Ticker

Price Return: VFCDHL
Total Return: VFCDHLG
Net Total Return: VFCDHLN

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: 4

Company Size by Market Capitalization (millions):

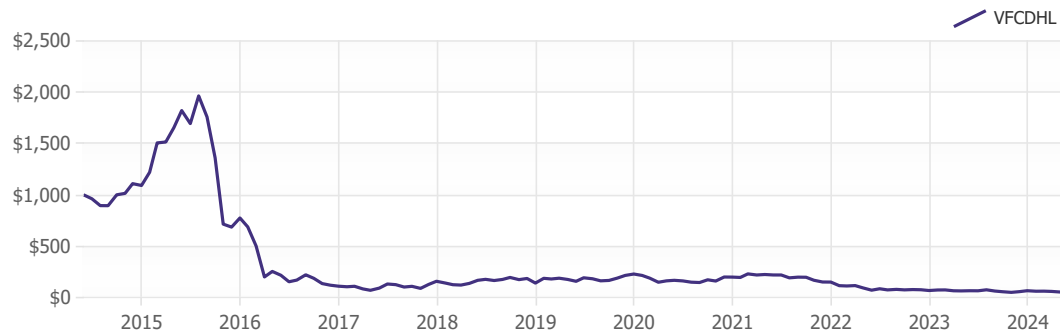
Average: \$1,800
Median: \$1,772
Largest: \$2,872
Smallest: \$784

Performance Data

3 Month: -18.7%
6 Month: -11.8%
YTD: -23.9%
1 Year: -23.7%
Annualized 3 Year: -38.7%
Annualized 5 Year: -20.4%
Annualized 10 Year: -25.8%
Standard Deviation: 55.3%
Sharpe Ratio: -0.25

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 Healthcare Capped Index represents healthcare sector.

Performance of \$1,000 invested



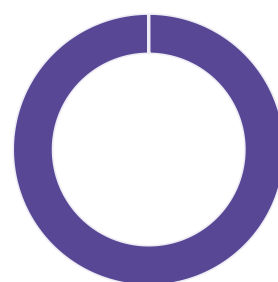
Top 10 Constituents

| Company Name | Sector | Ticker | Index Weight |
|------------------------------|------------|--------|---------------|
| Aurinia Pharmaceuticals Inc | Healthcare | AUPH | 29.9% |
| Xenon Pharmaceuticals Inc | Healthcare | XENE | 24.8% |
| AbCellera Biologics Inc | Healthcare | ABCL | 24.0% |
| Bausch Health Companies Inc. | Healthcare | BHC | 21.3% |
| Total: | | | 100.0% |

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