

VFCD / VettaFi Canada Large/Mid Cap Index

Index fact sheet as of October 31, 2024

VFCD Facts

Ticker

Price Return: VFCD
Total Return: VFCDG
Net Total Return: VFCDN

Index Launch

October 02, 2023

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: 90

Company Size by Market Capitalization (millions):

Average: \$26,937
Median: \$17,035
Largest: \$170,595
Smallest: \$3,914

Performance Data

3 Month: 4.5%
6 Month: 11.3%
YTD: 11.9%
1 Year: 31.6%
Annualized 3 Year: 4.3%
Annualized 5 Year: 10.1%
Annualized 10 Year: 6.2%
Standard Deviation: 17.5%
Sharpe Ratio: 0.37

The VettaFi Developed World Equity Index Family is an index family designed to provide accurate coverage of developed markets. The regional indexes are a composite of their constituent country indexes. The index family is float-market cap weighted and targets each of its countries large midcap market cap space. The VettaFi Canada Large/Mid Cap Index represents the Canada Large and Mid Cap Market.

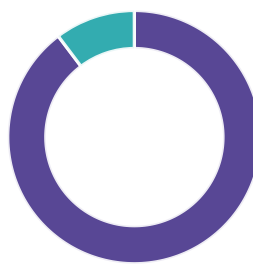
Performance of \$1,000 invested



Top 10 Constituents

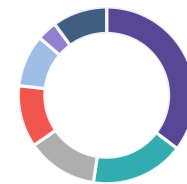
Company Name	Sector	Ticker	Index Weight
Royal Bank of Canada	Financials	RY CN	7.7%
The Toronto-Dominion Bank	Financials	TD CN	4.4%
Shopify Inc	Technology	SHOP	4.3%
Enbridge Inc.	Energy	ENB CN	4.0%
Canadian Pacific Kansas City Ltd.	Industrials	CP	3.3%
Canadian Natural Resources Limited	Energy	CNQ CN	3.1%
Bank of Montreal	Financials	BMO CN	3.0%
Canadian National Railway Company	Industrials	CNR CN	3.0%
Brookfield Corp.	Financials	BN	2.9%
Bank of Nova Scotia	Financials	BNS CN	2.9%
Total:			38.6%

Market Capitalization



Large-Cap 89.7%
Mid-Cap 10.3%

Sector Weightings



Financials 35.3%
Energy 17.1%
Industrials 13.0%
Materials 11.3%
Technology 9.5%
Consumer Staples 3.7%
Others 10.0%

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 Large/Mid Cap 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 Large/Mid Cap Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.