

# VFCDL / VettaFi Canada Consumer Staples Capped Index

Index fact sheet as of October 31, 2024

## VFCDL Facts

### Ticker

Price Return: VFCDL  
Total Return: VFCDL  
Net Total Return: VFCDLN

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

## Portfolio Characteristics

Number of Companies: 11

Company Size by Market Capitalization (millions):

Average: \$13,251  
Median: \$4,205  
Largest: \$49,380  
Smallest: \$990

## Performance Data

3 Month: -3.0%  
6 Month: 10.2%  
YTD: 11.1%  
1 Year: 22.0%  
Annualized 3 Year: 8.4%  
Annualized 5 Year: 9.9%  
Annualized 10 Year: 9.2%  
Standard Deviation: 13.7%  
Sharpe Ratio: 0.66

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.

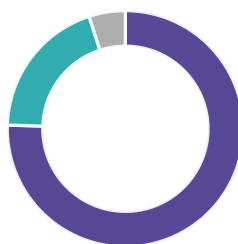
## Performance of \$1,000 invested



## Top 10 Constituents

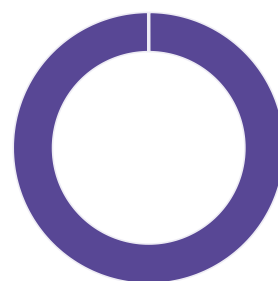
Company Name	Sector	Ticker	Index Weight
Alimentation Couche-Tard Inc.	Consumer Staples	ATD CN	24.7%
Loblaws Companies Ltd.	Consumer Staples	L CN	23.3%
Metro Inc.	Consumer Staples	MRU CN	16.9%
George Weston Limited	Consumer Staples	WN CN	10.6%
Saputo Inc.	Consumer Staples	SAP CN	5.9%
Primo Water Corporation	Consumer Staples	PRMW	5.2%
Empire Ltd	Consumer Staples	EMP/A CN	4.9%
Premium Brands Holdings Corp.	Consumer Staples	PBH CN	3.5%
North West Co Inc	Consumer Staples	NWC CN	2.3%
Maple Leaf Foods Inc.	Consumer Staples	MFI CN	1.4%
<b>Total:</b>			<b>98.7%</b>

## Market Capitalization



Large-Cap 75.5%  
Mid-Cap 19.5%  
Small-Cap 5.0%

## Sector Weightings



Consumer Staples 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 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.