

Monthly Report

Desjardins Canada Multifactor - Controlled Volatility ETF

As at June 30, 2021



desjardinsetf.com

Ticker	DFC
CUSIP	25058N107
Exchange	TSX
Base Currency	CAD
Inception Date	April 03, 2017
Asset Class	Canadian Equity
Management Expense Ratio (MER) (%)	0.59
Management Fee (%)	0.50
Eligibility	REG and NON-REG
Distribution Frequency	Quarterly

Price at Month End (\$)	21.14
Total Assets (\$)	3,171,493
Shares Outstanding	150,000
Number of Securities	60
Price/Earning Ratio	16.48
Price/Book Ratio	3.15
Dividend Yield (%)	1.81
Annualized	2.65
Distribution Yield (%)	

FUND MANAGER (S)

Desjardins Global Asset Management (DGAM)

TOP HOLDINGS (%)

Thomson Reuters Corp	5.09
Fairfax Financial Holdings Ltd	4.85
Shaw Communications Inc Cl B	4.22
Hydro One Ltd	3.53
CCL Industries Inc Cl B	3.53
Toromont Industries Ltd	3.25
Power Corp of Canada	2.88
Descartes Systems Group Inc	2.70
Ritchie Bros Auctioneers Inc	2.66
Canadian Imperial Bank of Commerce	2.61
Total	35.33

FUND DESCRIPTION

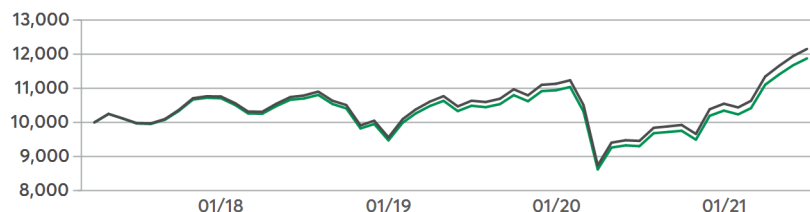
The Desjardins Canada Multifactor – Controlled Volatility ETF was designed to replicate—to the extent possible—the performance of the Scientific Beta Canada Multifactor – Controlled Volatility Index (the “Index”), net of fees and expenses. The current investment strategy is to invest in and hold the constituent securities of the Index in the same proportion as they are reflected in the Index or securities intended to replicate the performance of the Index. The Manager may also use a sampling strategy for selecting investments.

BENEFITS

- Selects Canadian securities using a multifactor approach
- Designed with an expected risk lower than the traditional index
- Designed to mitigate losses in market downturns and participate in market recoveries

Performance Analysis

GROWTH OF \$10,000



— Desjardins Canada Multifactor - Controlled Volatility ETF
 — Scientific Beta Canada Multifactor - Controlled Volatility Index

FUND PERFORMANCE (%)

	1 Month	3 Month	6 Month	1 Year	2 Year	3 Year	5 Year	Since Fund Inception
Net Asset Value	1.70	6.94	14.79	27.68	6.41	3.53		4.13
Benchmark	1.76	7.14	15.23	28.53	6.91	4.05		4.70

Benchmark: Scientific Beta Canada Multifactor - Controlled Volatility Index

SECTOR ALLOCATION (%) (TOP 10)



Monthly Report (cont'd)

Desjardins Canada Multifactor - Controlled Volatility ETF



Desjardins Exchange Traded Funds (FNB Desjardins)

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