

# Monthly Report

## Desjardins USA Multifactor - Controlled Volatility ETF

As at June 30, 2021



desjardinsetf.com

Ticker	<b>DFU</b>
CUSIP	25058Q100
Exchange	TSX
Base Currency	CAD
Inception Date	April 03, 2017
Asset Class	US Equity
Management Expense Ratio (MER) (%)	0.58
Management Fee (%)	0.50
Eligibility	REG and NON-REG
Distribution Frequency	Quarterly

Price at Month End (\$)	28.15
Total Assets (\$)	4,222,819
Shares Outstanding	150,000
Number of Securities	330
Price/Earning Ratio	26.18
Price/Book Ratio	10.66
Dividend Yield (%)	1.29
Annualized	1.14
Distribution Yield (%)	

### FUND MANAGER (S)

Desjardins Global Asset Management (DGAM)

### TOP HOLDINGS (%)

Walmart Inc	2.04
Verizon Communications Inc	1.73
Target Corp	1.72
Adobe Systems Inc	1.43
Merck & Co Inc	1.42
Comcast Corp Cl A	1.35
Eli Lilly and Co	1.34
Procter & Gamble Co	1.33
Pfizer Inc	1.25
Johnson & Johnson	1.24
<b>Total</b>	<b>14.83</b>

### FUND DESCRIPTION

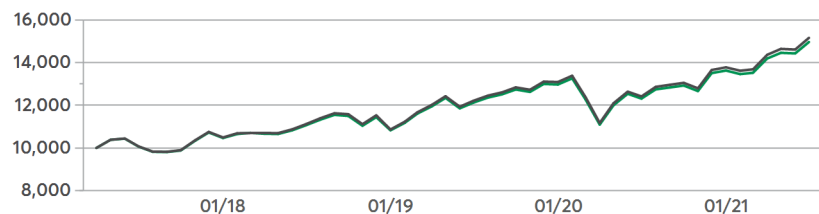
The Desjardins USA Multifactor – Controlled Volatility ETF was designed to replicate—to the extent possible—the performance of the Scientific Beta USA Multifactor – Controlled Volatility Index (the “Index”), net of fees and expenses. The current investment strategy is to invest in and hold the constituent 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 U.S. 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



### FUND PERFORMANCE (%)

	1 Month	3 Month	6 Month	1 Year	2 Year	3 Year	5 Year	Since Fund Inception
Net Asset Value	3.71	5.46	9.84	21.58	11.11	10.61		9.97
Benchmark	3.76	5.54	10.05	22.15	11.44	10.91		10.31

Benchmark: Scientific Beta USA Multifactor - Controlled Volatility Index

### SECTOR ALLOCATION (%) (TOP 10)



# Monthly Report (cont'd)

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