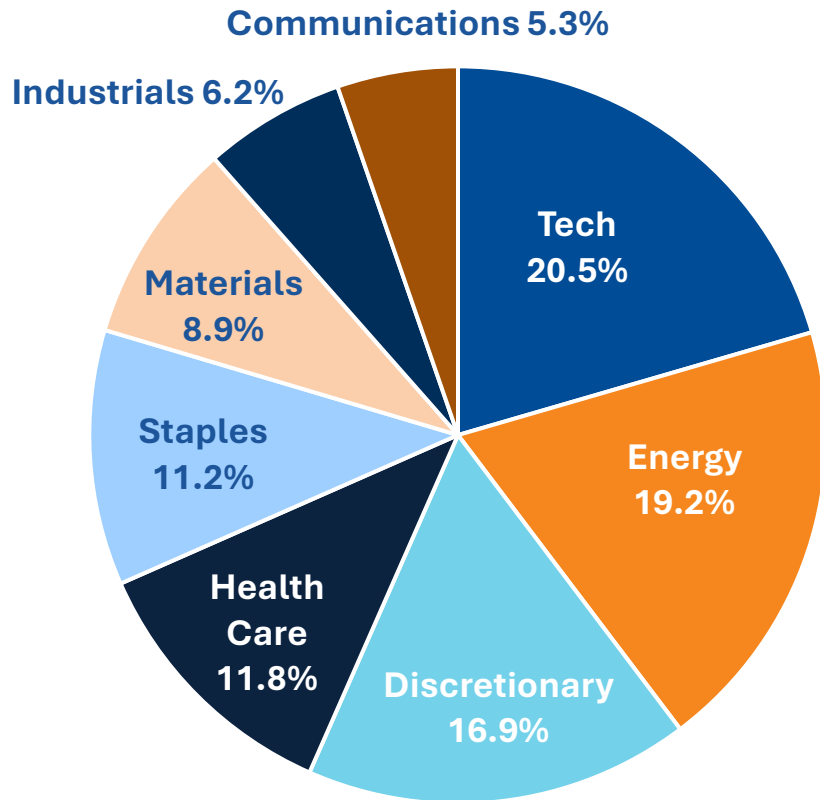




Brompton Index One U.S. Cash Flow Kings Index

Sector Breakdown



Top 15 Index Constituents

Weight	Name	Sector	12M Trailing FCF (\$B, USD)	FCF Yield (%)	Market Cap (\$B, USD)
4.0%	Bristol-Myers Squibb Co.	Health Care	\$12.5	9.1%	\$83.3
4.0%	Cigna Group	Health Care	\$10.2	8.4%	\$97.9
4.0%	Marathon Petroleum Corp	Energy	\$9.6	10.5%	\$62.2
4.0%	Altria Group Inc.	Consumer Staples	\$9.0	8.7%	\$79.4
4.0%	Warner Bros. Discovery Inc	Communication Services	\$7.5	12.4%	\$20.2
4.0%	Valero Energy Corp.	Energy	\$6.3	10.3%	\$51.4
4.0%	Archer Daniels Midland Co.	Consumer Staples	\$5.3	12.4%	\$30.9
4.0%	Lennar Corp.	Consumer Discretionary	\$4.4	9.8%	\$44.1
4.0%	Nucor Corp.	Materials	\$4.0	9.0%	\$40.5
4.0%	HP Inc	Information Technology	\$3.1	7.8%	\$35.8
3.7%	Devon Energy Corp.	Energy	\$2.8	7.7%	\$31.0
3.5%	Hewlett Packard Enterprise	Information Technology	\$2.6	8.2%	\$22.9
2.7%	HF Sinclair Corp.	Energy	\$2.1	15.6%	\$10.6
2.7%	Gen Digital Inc	Information Technology	\$2.0	8.6%	\$15.5
2.7%	Cardinal Health, Inc.	Health Care	\$2.0	7.7%	\$24.2
Portfolio Weighted Average			\$3.7	9.9%	\$29.5

As of May 31, Source: Index One and LSEG Eikon



Brompton Canada Cash Flow Kings

Source: Index One as of May 31, 2024

Brompton Index One U.S. Cash Flow Kings Index (“U.S. Index”)

The U.S. Index uses a rules-based methodology to gain exposure to shares of U.S. publicly-listed companies with high Free Cash Flow Yields. The universe of the U.S. Index is comprised of all NYSE and NASDAQ-listed companies (excluding financial companies) which have a market capitalization of at least 0.01% of the aggregate universe market capitalization.

The companies in the universe of the U.S. Index are then ranked by Free Cash Flow Yield for the trailing four quarters, based on publicly available information at the time of index reconstitution or rebalancing. The 50 companies with the highest Free Cash Flow Yield are selected for inclusion in the U.S. Index. At the time of each rebalance of the U.S. Index, the companies included in the U.S. Index are weighted in proportion to their trailing twelve-month Free Cash Flow, with weightings capped at 4% for any individual company.

The U.S. Index will be reconstituted and rebalanced on the last business day of a rebalancing month based on data available on the tenth last business day of a rebalancing month (being February, May, August and November). Further information about the U.S. Index and its Constituent Issuers is available from the Index Provider on its website at www.indexone.io.

Disclaimer:

The constituents of the Brompton Index One U.S. Cash Flow Kings Index shown is hypothetical and should not be considered as a tradable portfolio. Indices are not investment advice and should not be construed as investment advice. The indices rely directly or indirectly on various sources of information to assess the criteria of issuers included in the indices, including information that may be based on assumptions and estimates. Neither the ETFs, the Index Provider, or Brompton Funds Limited can offer assurances that the indices’ calculation methodology or sources of information will provide an accurate assessment of included issuers or a correct valuation of securities, nor can they guarantee the availability or timeliness of the production of the applicable index. Brompton U.S. Cash Flow Kings ETF did not exist as of May 31, 2024.