Brompton Index One U.S. Cash Flow Kings Index ("KNGU Index")

May 31, 2026

BROMPTON FUNDS

Brompton Index One U.S. Cash Flow Kings Index rebalances quarterly to continually seek out publicly-listed U.S. companies with the highest Free Cash Flow Yields. These companies are valued attractively relative to their ability to generate cash and shareholder value.

Key Facts[1]

Portfolio Metrics	New KNGU Index[2]	KNGU Index Before Rebalance[2]	S&P 500 Index	S&P 500 Value Index
Free Cash Flow Yield %	10.6%	10.1%	2.4%	2.9%
P/E	15.6	19.2	29.0	22.6
Average Market Cap (in $USD, Billion)	$27.0	$31.7	$131.2	$92.7

Index Top 10*

NEW After Rebalance	Sector	Weight	
COMCAST CORP-CLASS A	Communication Services	4.0%	
GENERAL MOTORS CO	Consumer Discretionary	4.0%	*New*
SALESFORCE INC	Information Technology	4.0%	
BRISTOL-MYERS SQUIBB CO	Health Care	4.0%	
ADOBE INC	Information Technology	4.0%	
CENTENE CORP	Health Care	4.0%	
ELEVANCE HEALTH INC	Health Care	4.0%	*New*
ARCHER-DANIELS-MIDLAND CO	Consumer Staples	4.0%	
CARDINAL HEALTH INC	Health Care	4.0%	
EXPEDIA GROUP INC	Consumer Discretionary	3.8%	
	Total Top 10	**39.8%**	

Before Rebalance	Sector	Weight	
QUALCOMM INC	Information Technology	5.5%	*Removed*
CENTENE CORP	Health Care	5.0%	
ARCHER-DANIELS-MIDLAND CO	Consumer Staples	4.5%	
CIGNA GROUP	Health Care	3.8%	*Removed*
AIRBNB INC	Consumer Discretionary	3.8%	*Removed*
ADOBE INC	Information Technology	3.7%	
BRISTOL-MYERS SQUIBB CO	Health Care	3.6%	
SALESFORCE INC	Information Technology	3.5%	
KRAFT HEINZ CO/THE	Consumer Staples	3.3%	
CARDINAL HEALTH INC	Health Care	3.3%	
	Total Top 10	**40.1%**	

Performance**

Annual Compound Returns	1 Year	3 Year	5 Year	10 Year	Since Inception (2024-05-30)
Brompton U.S. Cash Flow Kings ETF	28.9%				13.9%
Brompton Index One U.S. Cash Flow Kings Index	29.3%	23.8%	17.5%	17.9%	15.2%
S&P 500 Index (CAD)	30.0%	24.2%	17.2%	16.2%	22.0%
S&P 500 Value Index (CAD)	22.9%	17.4%	14.0%	12.6%	14.1%

Sector Update[1]

Sector Update	New %	Before Rebal. %	Change
Health Care	23.4%	21.6%	+1.8%
Information Technology	23.0%	37.7%	-14.6%
Consumer Discretionary	19.2%	12.7%	+6.5%
Energy	12.0%	8.2%	+3.9%
Communication Services	9.6%	9.0%	+0.6%
Consumer Staples	8.7%	7.9%	+0.9%
Industrials	4.0%	0.8%	+3.1%
Materials	0.0%	2.1%	-2.1%
Total	**100%**	**100%**	

Health care is now the largest sector, supported by strong free cash flow and attractive valuations after the recent sell-off in pharmaceutical and managed health care companies.

Weighting in Information Technology sector declined but still remained as the 2nd largest sector primarily due to strong performance in the semiconductor companies where the valuations are no longer attractive and the capital has been re-invested in sectors with better opportunities

Consumer Discretionary, Energy and Industrial sector weightings increased, adding high quality stocks with strong brand names and growing revenues.

Source: KNGU Index: Index One & LSEG Workspace, as at May 15, 2026. S&P Indices: Bloomberg, as at May 15, 2026.
**New KNGU Index refers to new Index constituents as at May 15, 2026 calculation date, which became effective on May 31, 2026. KNGU Index before rebalance refers to existing KNGU Index constituents as of May 15, 2026*
***Source: Morningstar Direct. Returns are for the periods ended May 31, 2026 and are unaudited. Inception date: May 30, 2024. The table shows the Fund's compound return for each period indicated compared with the Brompton Index One U.S. Flow Kings Index ("U.S. Index"), the S&P 500 Index (CAD) ("S&P Index") and the S&P 500 Value Index (CAD) ("S&P Value Index") (together the "Indices"). The U.S. Index tracks the performance of mid-to large-capitalization U.S. equities whose issuers exhibit high free cash flow relative to their enterprise value. The U.S. Index uses a rules-based methodology to gain exposure to shares of 50 U.S. publicly listed companies with the highest free cash flow yields. The S&P Index covers large-cap U.S. equities and includes 500 leading companies, covering approximately 80% of available market capitalization. The S&P Value Index measures constituents from the S&P 500 that are classified as value stocks based on three factors: the ratios of book value, earnings and sales to price. The Indices' performance is calculated without the deduction of management fees, fund expenses and trading commissions, whereas the performance of the Fund is calculated after deducting such fees and expenses.*

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