

EQLV / EVO Low Volatility Core Index

Index fact sheet as of August 30, 2024

EQLV Facts

Ticker

Price Return: EQLVP
Total Return: EQLVT
Net Total Return: EQLVN

Index Launch

June 27, 2024

Base Value

1,000 on December 17, 1999

Index Calculation

Every fifteen (15) seconds

Reconstitution Dates

The 3rd Friday of June and September.

Rebalancing Dates

The 3rd Friday of June and September.

Index Rules

Available at vettafi.com

Portfolio Characteristics

Number of Companies: 79

Company Size by Market Capitalization (millions):

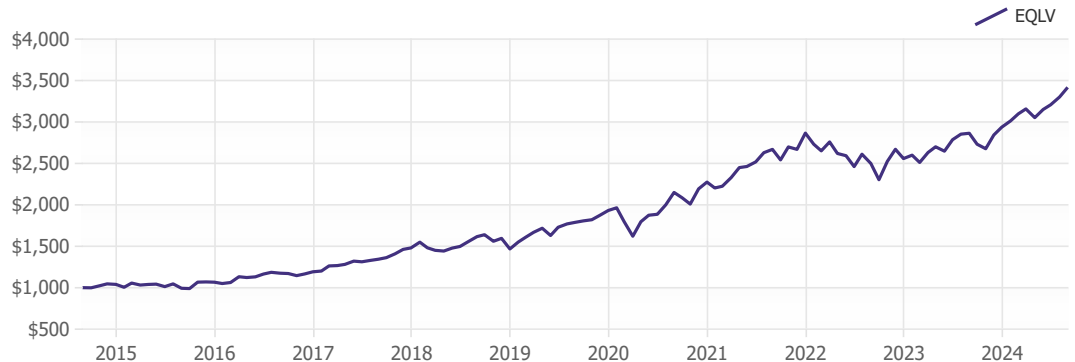
Average: \$227,790
Median: \$89,061
Largest: \$3,511,505
Smallest: \$11,329

Performance Data

3 Month: 8.5%
6 Month: 10.3%
YTD: 16.4%
1 Year: 19.3%
Annualized 3 Year: 8.6%
Annualized 5 Year: 13.8%
Annualized 10 Year: 13.1%
Standard Deviation: 13.5%
Sharpe Ratio: 0.89

The EVO Low Volatility Core index measures the performance of US Large Cap companies that exhibit highest composite scores based on quality and low volatility factor scores. The index targets a lower volatility than its universe.

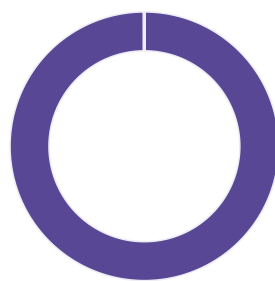
Performance of \$1,000 invested



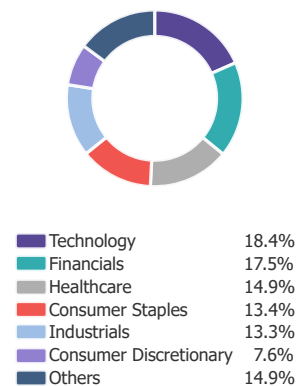
Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Apple Inc.	Technology	AAPL	7.0%
Microsoft Corp.	Technology	MSFT	6.2%
Alphabet Inc.	Media & Communications	GOOGL	6.1%
Berkshire Hathaway Inc.	Financials	BRK/B	5.4%
Visa Inc	Financials	V	4.3%
MasterCard Incorporated	Financials	MA	4.0%
The Procter & Gamble Company	Consumer Staples	PG	3.9%
Johnson & Johnson	Healthcare	JNJ	3.7%
Home Depot Inc	Consumer Discretionary	HD	3.5%
AbbVie Inc.	Healthcare	ABBV	3.3%
Total:			47.5%

Market Capitalization



Sector Weightings



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 EVO Low Volatility Core 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 EVO Low Volatility Core Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.