

EQC / EVO Quality Core Index

Index fact sheet as of August 30, 2024

EQC Facts

Ticker

Price Return: EQCP
Total Return: EQCT
Net Total Return: EQCN

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 December.

Rebalancing Dates

The 3rd Friday of June and December.

Index Rules

Available at vettafi.com

Portfolio Characteristics

Number of Companies: 100

Company Size by Market Capitalization (millions):

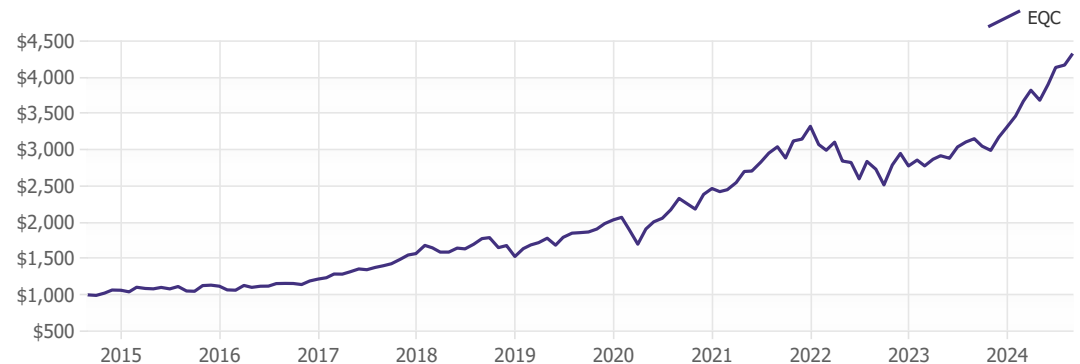
Average: \$163,950
Median: \$45,934
Largest: \$3,511,505
Smallest: \$13,179

Performance Data

3 Month: 10.9%
6 Month: 17.9%
YTD: 30.8%
1 Year: 37.2%
Annualized 3 Year: 12.5%
Annualized 5 Year: 18.4%
Annualized 10 Year: 15.7%
Standard Deviation: 15.1%
Sharpe Ratio: 0.96

The EVO Quality Core index measures the performance of US Large Cap companies that exhibit highest composite scores based on quality with a low volatility tilt, value and momentum factor scores. The index is subject to sector, security weight and turnover constraints. The constituents are weighted by float market cap.

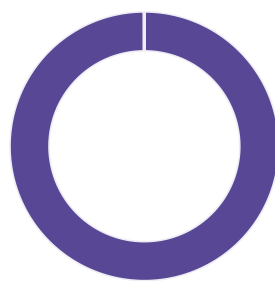
Performance of \$1,000 invested



Top 10 Constituents

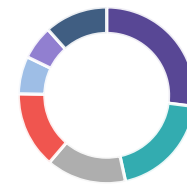
Company Name	Sector	Ticker	Index Weight
Eli Lilly & Co.	Healthcare	LLY	7.3%
Berkshire Hathaway Inc.	Financials	BRK/B	6.9%
Broadcom Inc	Technology	AVGO	6.5%
NVIDIA Corp.	Technology	NVDA	6.2%
Apple Inc.	Technology	AAPL	6.2%
Alphabet Inc.	Media & Communications	GOOGL	6.0%
JPMorgan Chase & Co.	Financials	JPM	5.8%
Exxon Mobil Corp.	Energy	XOM	4.5%
Costco Wholesale Corporation	Consumer Staples	COST	4.0%
Accenture PLC	Industrials	ACN	2.0%
Total:			55.3%

Market Capitalization



Large-Cap 100.0%

Sector Weightings



Technology	27.0%
Financials	19.6%
Healthcare	14.7%
Industrials	14.0%
Energy	6.9%
Media & Communications	6.2%
Others	11.6%

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