

# EQGRO / EVO Quality Growth Index

Index fact sheet as of August 30, 2024

## EQGRO Facts

### Ticker

Price Return: EQGROP  
Total Return: EQGROT  
Net Total Return: EQGRON

### 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](http://vettafi.com)

## Portfolio Characteristics

Number of Companies: 108

Company Size by Market Capitalization (millions):

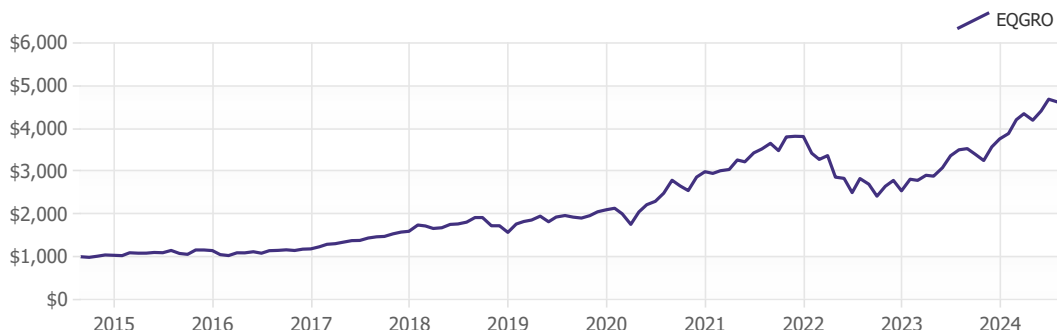
Average: \$140,903  
Median: \$43,716  
Largest: \$2,936,502  
Smallest: \$8,941

## Performance Data

3 Month: 7.8%  
6 Month: 13.1%  
YTD: 26.6%  
1 Year: 34.7%  
Annualized 3 Year: 9.2%  
Annualized 5 Year: 19.8%  
Annualized 10 Year: 16.8%  
Standard Deviation: 19.3%  
Sharpe Ratio: 0.85

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

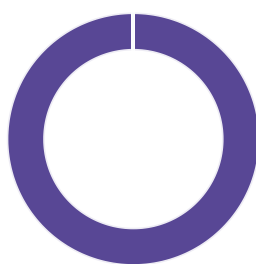
## Performance of \$1,000 invested



## Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Eli Lilly & Co.	Healthcare	LLY	7.4%
NVIDIA Corp.	Technology	NVDA	6.3%
Broadcom Inc	Technology	AVGO	6.1%
Alphabet Inc.	Media & Communications	GOOGL	6.1%
Exxon Mobil Corp.	Energy	XOM	4.7%
Meta Platforms Inc	Media & Communications	META	4.5%
Tesla Inc	Consumer Discretionary	TSLA	4.4%
MasterCard Incorporated	Financials	MA	3.5%
Netflix Inc.	Media & Communications	NFLX	2.9%
Adobe Inc	Technology	ADBE	2.3%
<b>Total:</b>			<b>48.0%</b>

## Market Capitalization



## Sector Weightings



Technology	26.9%
Media & Communications	16.1%
Financials	13.3%
Healthcare	12.5%
Energy	12.1%
Consumer Discretionary	9.9%
Others	9.3%

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