

EQCSM / EVO Quality SMID Index

Index fact sheet as of August 30, 2024

EQCSM Facts

Ticker

Price Return: EQCSMP
Total Return: EQCSMT
Net Total Return: EQCSMN

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: 157

Company Size by Market Capitalization (millions):

Average: \$5,530
Median: \$4,624
Largest: \$16,281
Smallest: \$200

Performance Data

3 Month: 4.9%
6 Month: 13.4%
YTD: 20.2%
1 Year: 30.5%
Annualized 3 Year: 13.5%
Annualized 5 Year: 18.4%
Annualized 10 Year: 13.8%
Standard Deviation: 17.8%
Sharpe Ratio: 0.78

The EVO Quality SMID index measures the performance of US SMID 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.

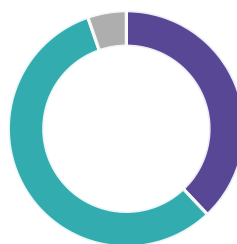
Performance of \$1,000 invested



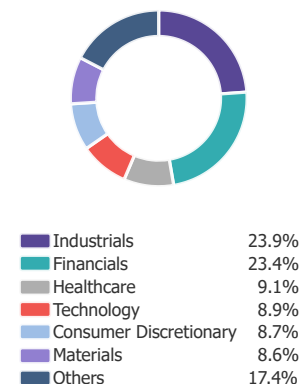
Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Tenet Healthcare Corporation	Healthcare	THC	2.6%
Reinsurance Group of America	Financials	RGA	2.4%
Toll Brothers Inc.	Industrials	TOL	2.3%
Owens Corning	Materials	OC	2.2%
Comfort Systems USA Inc.	Industrials	FIX	2.0%
Sprouts Farmers Markets Inc	Consumer Staples	SFM	1.7%
Murphy USA Inc.	Consumer Staples	MUSA	1.6%
Dick's Sporting Goods Inc.	Consumer Discretionary	DKS	1.6%
Neurocrine Biosciences Inc	Healthcare	NBIX	1.6%
TD Synnex Corp	Industrials	SNX	1.6%
Total:			19.6%

Market Capitalization



Sector Weightings



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