

# EQC / EVO Quality Core Index

Index fact sheet as of October 31, 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](http://vettafi.com)

## Portfolio Characteristics

Number of Companies: 100

Company Size by Market Capitalization (millions):

Average: \$164,461  
Median: \$47,510  
Largest: \$3,464,122  
Smallest: \$13,776

## Performance Data

3 Month: 2.2%  
6 Month: 15.7%  
YTD: 28.8%  
1 Year: 42.4%  
Annualized 3 Year: 10.9%  
Annualized 5 Year: 17.4%  
Annualized 10 Year: 15.3%  
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.

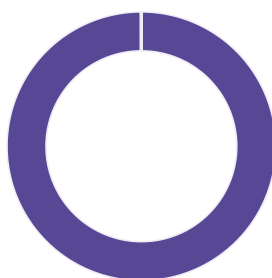
## Performance of \$1,000 invested



## Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
NVIDIA Corp.	Technology	NVDA	7.0%
Broadcom Inc	Technology	AVGO	6.9%
Berkshire Hathaway Inc.	Financials	BRK/B	6.6%
Alphabet Inc.	Media & Communications	GOOGL	6.4%
Eli Lilly & Co.	Healthcare	LLY	6.4%
Apple Inc.	Technology	AAPL	6.2%
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	2.1%
<b>Total:</b>			<b>55.9%</b>

## Market Capitalization



Large-Cap 100.0%

## Sector Weightings



Technology	28.1%
Financials	19.4%
Industrials	14.4%
Healthcare	12.9%
Energy	6.7%
Media & Communications	6.6%
Others	11.8%

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 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.