

# EQCSM / EVO Quality SMID Index

Index fact sheet as of December 31, 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

### 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: 147

Company Size by Market Capitalization (millions):

Average: \$5,836  
Median: \$4,831  
Largest: \$16,505  
Smallest: \$283

## Performance Data

3 Month: -1.1%  
6 Month: 8.6%  
YTD: 20.8%  
1 Year: 20.8%  
Annualized 3 Year: 11.8%  
Annualized 5 Year: 16.2%  
Annualized 10 Year: 13.4%  
Standard Deviation: 18.2%  
Sharpe Ratio: 0.74

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.

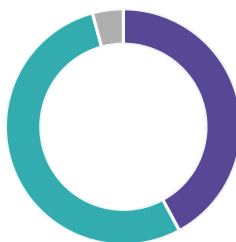
## Performance of \$1,000 invested



## Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Comfort Systems USA Inc.	Industrials	FIX	2.4%
Reinsurance Group of America	Financials	RGA	2.3%
Owens Corning	Materials	OC	2.3%
Sprouts Farmers Markets Inc	Consumer Staples	SFM	2.1%
Toll Brothers Inc.	Industrials	TOL	2.0%
Texas Roadhouse Inc	Consumer Discretionary	TXRH	1.9%
Unum Group	Financials	UNM	1.9%
Tenet Healthcare Corporation	Healthcare	THC	1.9%
Neurocrine Biosciences Inc	Healthcare	NBIX	1.7%
US Foods Holding Corp	Consumer Staples	USFD	1.6%
<b>Total:</b>			<b>20.1%</b>

## 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.