

# HDL DIN / EB High Dividend Low Drawdown Index

Index fact sheet as of October 31, 2024

## HDL DIN Facts

### Ticker

Price Return: HDLDIN  
Total Return: HDLDINT  
Net Total Return: HDLDINNT

### Index Launch

July 31, 2024

### Base Value

1,000 on December 30, 2016

### Index Calculation

Every fifteen (15) seconds

### Reconstitution Dates

Last business day of March, June, September, and December.

### Rebalancing Dates

Last business day of March, June, September, and December.

### Index Rules

Available at [vettafi.com](http://vettafi.com)

## Portfolio Characteristics

Number of Companies: 40

Company Size by Market Capitalization (millions):

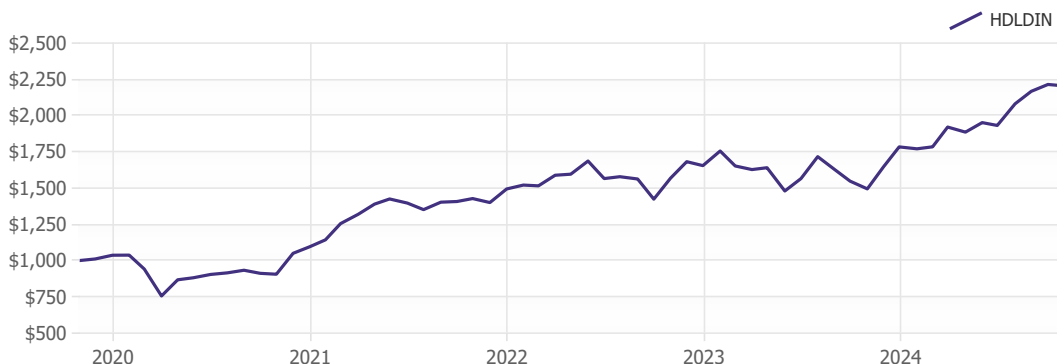
Average: \$72,682  
Median: \$39,748  
Largest: \$360,104  
Smallest: \$8,112

## Performance Data

3 Month: 5.9%  
6 Month: 16.9%  
YTD: 23.6%  
1 Year: 47.5%  
Annualized 3 Year: 15.5%  
Annualized 5 Year: 17.1%  
Standard Deviation: 20.9%  
Sharpe Ratio: 0.73

The EB High Dividend Low Drawdown Index seeks to track the performance of U.S. large cap high dividend yielding stocks exhibiting lower drawdown tendencies relative to its broader benchmark. The index targets 40 stocks subject to a single stock capping constraint of 4%.

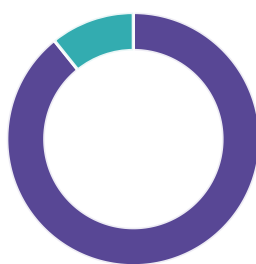
## Performance of \$1,000 invested



## Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
International Paper Co.	Materials	IP	4.6%
Bristol-Myers Squibb Company	Healthcare	BMJ	4.3%
Walgreens Boots Alliance Inc.	Consumer Staples	WBA	4.3%
Kellanova	Consumer Staples	K	4.0%
Viatis Inc	Healthcare	VTRS	4.0%
Kenvue Inc.	Consumer Staples	KVUE	4.0%
United Parcel Service Inc.	Industrials	UPS	4.0%
AbbVie Inc.	Healthcare	ABBV	4.0%
The Kraft Heinz Co.	Consumer Staples	KHC	3.8%
CVS Health Corp	Healthcare	CVS	3.6%
<b>Total:</b>			<b>40.6%</b>

## Market Capitalization



Large-Cap 89.2%  
Mid-Cap 10.8%

## Sector Weightings



Consumer Staples 25.5%  
Healthcare 20.5%  
Materials 15.0%  
Media & Communications 7.3%  
Energy 5.9%  
Real Estate & REITs 5.4%  
Others 20.4%

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 EB High Dividend Low Drawdown Index. Performance is provided on a total-return basis. Correlation is based on monthly data over the trailing 60 month period. Percentage of positive months, standard deviation, value of \$1,000, and Sharpe ratio comparisons are based on monthly data over the trailing 60 month period. The EB High Dividend Low Drawdown Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.