

LCDDIN / EB Large Cap Debt Decliners Index

Index fact sheet as of October 31, 2024

LCDDIN Facts

Ticker
 Price Return: LCDDIN
 Total Return: LCDDINT
 Net Total Return: LCDDINNT

Index Launch
 September 13, 2024

Base Value
 1,000 on January 29, 2016

Index Calculation
 Every fifteen (15) seconds

Reconstitution Dates
 Last business day of January and July.

Rebalancing Dates
 Last business day of January and July.

Index Rules
 Available at vettafi.com

Portfolio Characteristics

Number of Companies: 64

Company Size by Market Capitalization (millions):

Average: \$136,604
 Median: \$41,298
 Largest: \$3,020,117
 Smallest: \$7,800

Performance Data

3 Month: 0.6%
 6 Month: 4.9%
 YTD: 8.8%
 1 Year: 24.3%
 Annualized 3 Year: 5.9%
 Annualized 5 Year: 9.3%
 Annualized 8 Year: 9.2%
 Standard Deviation: 16.7%
 Sharpe Ratio: 0.56

The EB Large Cap Debt Decliners Index seeks to track the performance of U.S. large cap stocks that exhibit a track record of consistently reducing the amount of debt on their balance sheets.

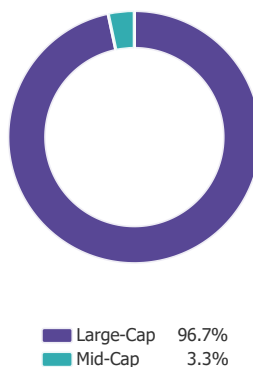
Performance of \$1,000 invested



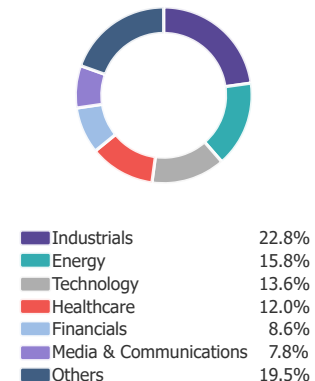
Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Entergy Corporation	Utilities	ETR	2.1%
Delta Air Lines Inc.	Industrials	DAL	2.1%
MarketAxess Holdings Inc.	Financials	MKTX	2.0%
Paycom Software Inc	Technology	PAYC	2.0%
Welltower OP LLC	Real Estate & REITs	WELL	1.9%
CME Group Inc.	Financials	CME	1.8%
ONEOK Inc.	Energy	OKE	1.8%
Snap-On Incorporated	Industrials	SNA	1.8%
Grainger W W Inc	Industrials	GWW	1.8%
Ralph Lauren Corp.	Consumer Discretionary	RL	1.8%
Total:			19.0%

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 EB Large Cap Debt Decliners Index. Performance is provided on a total-return basis. Correlation is based on monthly data over the trailing 96 month period. Percentage of positive months, standard deviation, value of \$1,000, and Sharpe ratio comparisons are based on monthly data over the trailing 96 month period. The EB Large Cap Debt Decliners Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.