

# LCLDIN / EB Large Cap Low Drawdown Index

Index fact sheet as of October 31, 2024

## LCLDIN Facts

### Ticker

Price Return: LCLDIN  
Total Return: LCLDINT  
Net Total Return: LCLDINNT

### Index Launch

July 31, 2024

### Base Value

1,000 on December 31, 2015

### Index Calculation

Every fifteen (15) seconds

### Reconstitution Dates

Last business date 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: 80

Company Size by Market Capitalization (millions):

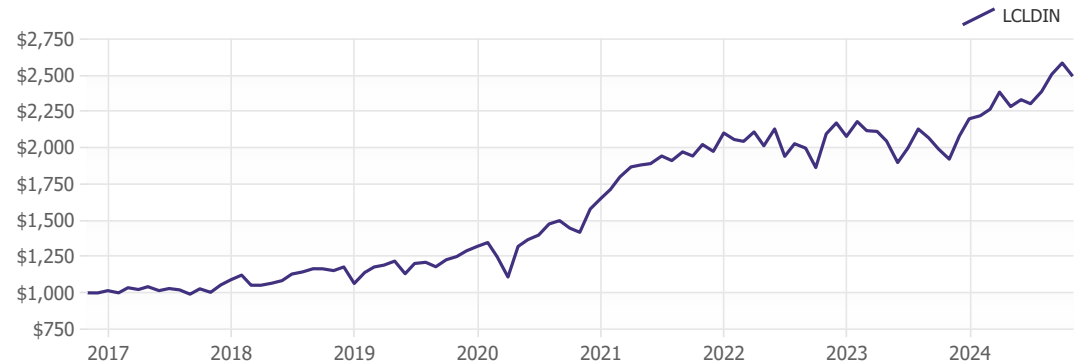
Average: \$70,655  
Median: \$36,252  
Largest: \$658,735  
Smallest: \$6,849

## Performance Data

3 Month: 4.4%  
6 Month: 9.2%  
YTD: 13.3%  
1 Year: 29.8%  
Annualized 3 Year: 7.2%  
Annualized 5 Year: 14.8%  
Annualized 8 Year: 12.1%  
Standard Deviation: 16.2%  
Sharpe Ratio: 0.72

The EB Large Cap Low Drawdown Index seeks to track the performance of U.S large cap stocks exhibiting lower drawdown tendencies relative to its broader benchmark. The index targets 80 stocks subject to a single stock capping constraint of 3.5%.

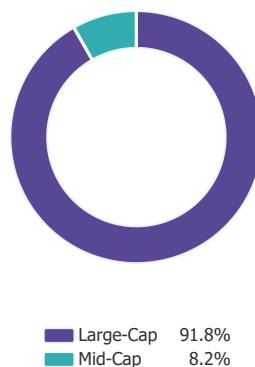
## Performance of \$1,000 invested



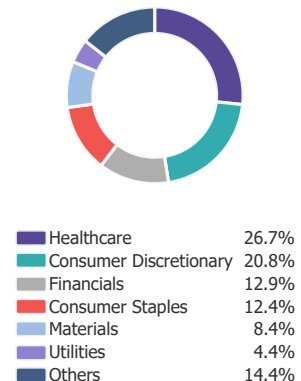
## Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Las Vegas Sands Corp	Consumer Discretionary	LVS	3.7%
W.R. Berkley Corporation	Financials	WRB	3.7%
ResMed Inc.	Healthcare	RMD	3.6%
FMC Corp.	Materials	FMC	3.6%
Hormel Foods Corp	Consumer Staples	HRL	3.5%
CME Group Inc.	Financials	CME	3.4%
Edwards Lifesciences Corporation	Healthcare	EW	3.4%
Humana Inc.	Healthcare	HUM	3.0%
Lululemon Athletica Inc.	Consumer Discretionary	LULU	2.8%
Travelers Companies Inc.	Financials	TRV	2.7%
<b>Total:</b>			<b>33.3%</b>

## Market Capitalization



## Sector Weightings



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