

LCLDIN / EB Large Cap Low Drawdown Index

Index fact sheet as of December 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

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

Portfolio Characteristics

Number of Companies: 80

Company Size by Market Capitalization (millions):

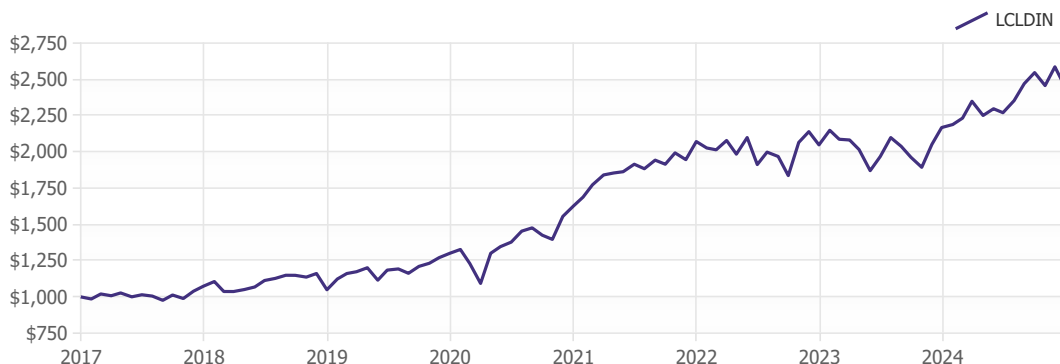
Average: \$66,458
Median: \$37,449
Largest: \$465,535
Smallest: \$6,551

Performance Data

3 Month: -4.2%
6 Month: 7.5%
YTD: 12.5%
1 Year: 12.5%
Annualized 3 Year: 5.6%
Annualized 5 Year: 13.4%
Annualized 8 Year: 11.8%
Standard Deviation: 16.4%
Sharpe Ratio: 0.69

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%.

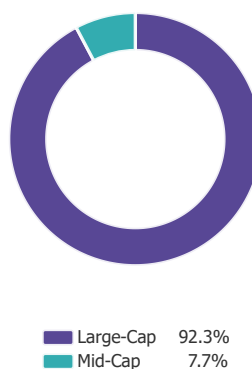
Performance of \$1,000 invested



Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Tyson Foods Inc.		TSN	3.5%
Davita Inc		DVA	3.5%
DexCom Inc		DXCM	3.5%
FedEx Corporation		FDX	3.5%
Charter Communications Inc.		CHTR	3.5%
Elevance Health Inc.		ELV	3.5%
United Parcel Service Inc.		UPS	3.5%
Dollar Tree Inc		DLTR	3.4%
HCA Healthcare Inc		HCA	3.2%
Globe Life Inc		GL	3.0%
		Total:	34.1%

Market Capitalization



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.