

EQC / EVO Quality Core Index

Index fact sheet as of June 30, 2026

EQC Facts

Ticker

Price Return: EQCP
Total Return: EQCT
Net Total Return: EQCN

Index Launch

June 27, 2024

Base Value

1,000 on December 17, 1999

Index Currency

USD

Reconstitution Dates

The 3rd Friday of June and
December.

Rebalancing Dates

The 3rd Friday of June and
December.

Index Rules

Available at vettafi.com

Portfolio Characteristics

Number of Companies: 91

Company Size by Market
Capitalization (millions):

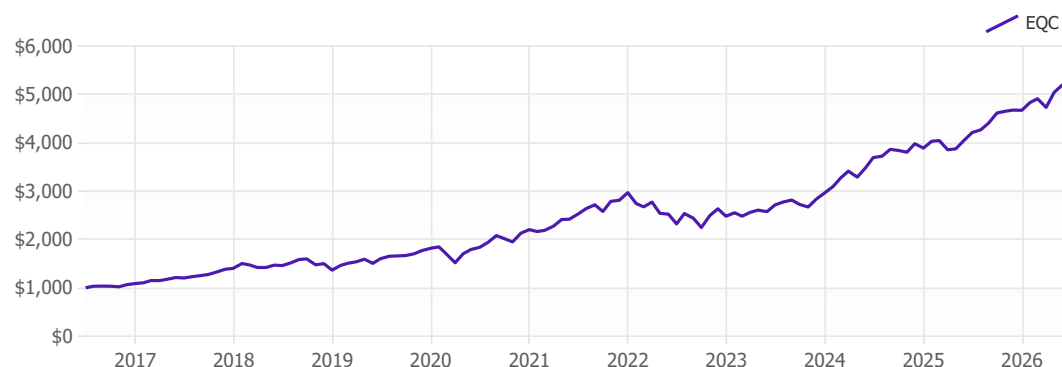
Average: \$261,451
Median: \$61,534
Largest: \$4,842,178
Smallest: \$10,405

Performance Data

3 Month: 12.4%
6 Month: 13.9%
YTD: 13.9%
1 Year: 26.3%
Annualized 3 Year: 25.1%
Annualized 5 Year: 16.0%
Annualized 10 Year: 18.2%
Standard Deviation: 14.8%
Sharpe Ratio: 1.11

The EVO Quality Core index measures the performance of US Large 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.

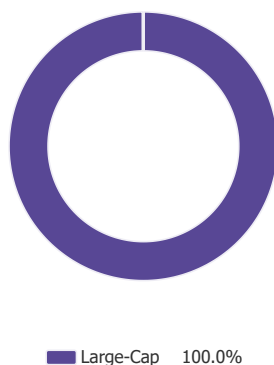
Performance of \$1,000 invested



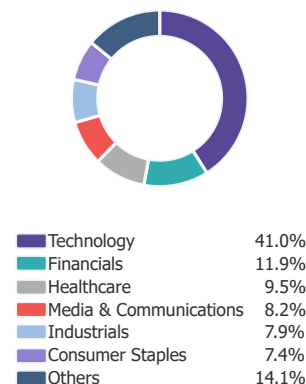
Top Constituents

Company Name	Sector	Ticker	Index Weight
Micron Technology Inc.	Technology	MU	7.8%
Alphabet Inc.	Media & Communications	GOOGL	6.7%
NVIDIA Corp.	Technology	NVDA	6.6%
JPMorgan Chase & Co.	Financials	JPM	6.2%
Apple Inc.	Technology	AAPL	6.1%
Johnson & Johnson	Healthcare	JNJ	4.5%
Lam Research Corporation	Technology	LRCX	4.0%
Exxon Mobil Corp.	Energy	XOM	3.8%
Caterpillar Inc	Industrials	CAT	3.6%
Walmart Inc	Consumer Staples	WMT	3.5%
Total:			53.0%

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 EVO Quality Core 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 Core Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.