EQLV / EVO Low Volatility Core Index

Index fact sheet as of October 30, 2026

EQLV Facts

Ticker
Price Return: EQLVP
Total Return: EQLVT
Net Total Return: EQLVN

Index Launch
June 27, 2024

Base Value
1,000 on December 17, 1999

Index Currency
USD

Reconstitution Dates
The 3rd Friday of June and September.

Rebalancing Dates
The 3rd Friday of June and September.

Index Rules
Available at vettafi.com

Portfolio Characteristics

Number of Companies: 103

Company Size by Market Capitalization (millions):

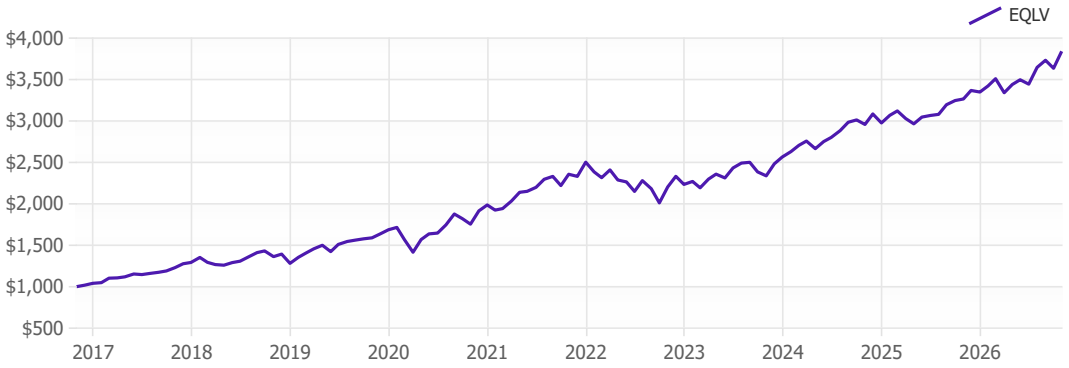
Average:	$274,274
Median:	$76,250
Largest:	$5,061,703
Smallest:	$16,084

Performance Data

3 Month:	5.3%
6 Month:	11.6%
YTD:	14.7%
1 Year:	17.6%
Annualized 3 Year:	18.0%
Annualized 5 Year:	10.2%
Annualized 10 Year:	14.4%
Standard Deviation:	13.3%
Sharpe Ratio:	0.96

The EVO Low Volatility Core index measures the performance of US Large Cap companies that exhibit highest composite scores based on quality and low volatility factor scores. The index targets a lower volatility than its universe.

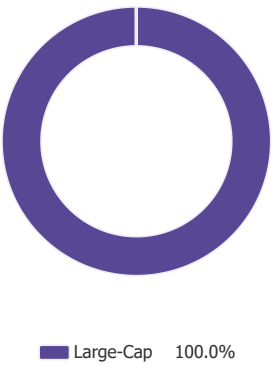
Performance of $1,000 invested



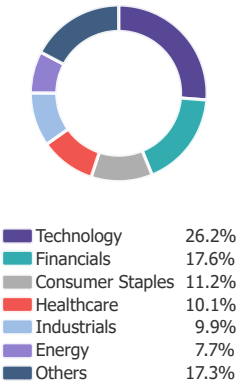
Top Constituents

Company Name	Sector	Ticker	Index Weight
Microsoft Corp.	Technology	MSFT	8.5%
Apple Inc.	Technology	AAPL	7.4%
NVIDIA Corp.	Technology	NVDA	6.4%
Alphabet Inc.	Media & Communications	GOOGL	5.0%
Visa Inc	Financials	V	4.8%
Johnson & Johnson	Healthcare	JNJ	4.4%
Exxonmobil Holdings Corp.	Energy	XOM	4.4%
MasterCard Incorporated	Financials	MA	3.6%
Costco Wholesale Corporation	Consumer Staples	COST	3.1%
Coca-Cola Co (The)	Consumer Staples	KO	2.7%
		Total:	**50.4%**

Market Capitalization



Sector Weightings



VettaFi is a differentiated index provider, helping asset managers across the globe build and grow their product suites. With an industry-leading index platform, it partners with issuers to develop innovative investment solutions and bring them to market. Beyond that, its modern distribution solutions help clients scale products and achieve success.

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