

# EQLV / EVO Low Volatility Core Index

Index fact sheet as of July 31, 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](https://vettafi.com)

## Portfolio Characteristics

Number of Companies: 104

Company Size by Market  
Capitalization (millions):

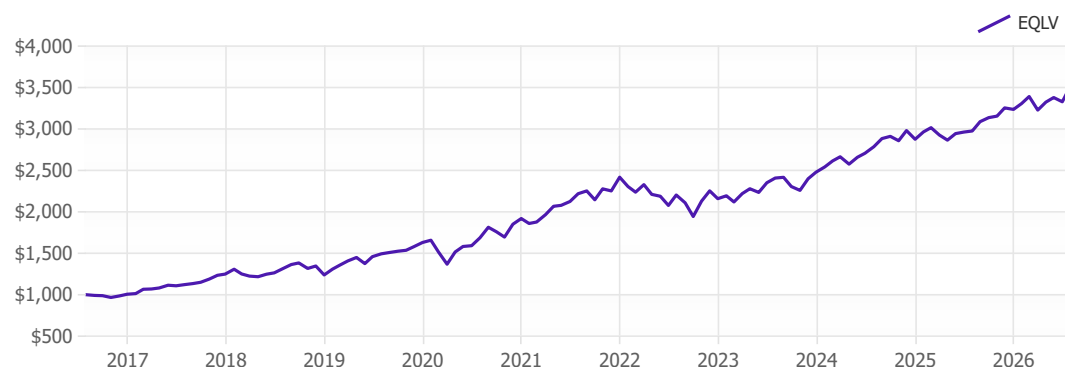
Average: \$259,405  
Median: \$77,005  
Largest: \$4,858,150  
Smallest: \$16,593

## Performance Data

3 Month: 6.0%  
6 Month: 6.5%  
YTD: 8.9%  
1 Year: 18.4%  
Annualized 3 Year: 13.5%  
Annualized 5 Year: 9.7%  
Annualized 10 Year: 13.4%  
Standard Deviation: 13.3%  
Sharpe Ratio: 0.90

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.

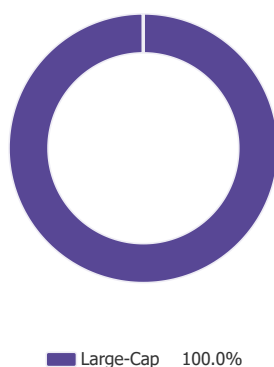
## Performance of \$1,000 invested



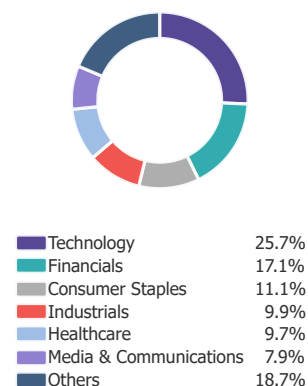
## Top Constituents

| Company Name                 | Sector                 | Ticker | Index Weight |
|------------------------------|------------------------|--------|--------------|
| Microsoft Corp.              | Technology             | MSFT   | 8.0%         |
| Apple Inc.                   | Technology             | AAPL   | 7.0%         |
| Alphabet Inc.                | Media & Communications | GOOGL  | 6.7%         |
| NVIDIA Corp.                 | Technology             | NVDA   | 6.5%         |
| Visa Inc                     | Financials             | V      | 4.4%         |
| Johnson & Johnson            | Healthcare             | JNJ    | 4.3%         |
| Exxonmobil Holdings Corp.    | Energy                 | XOM    | 3.8%         |
| MasterCard Incorporated      | Financials             | MA     | 3.4%         |
| Costco Wholesale Corporation | Consumer Staples       | COST   | 3.1%         |
| Coca-Cola Co (The)           | Consumer Staples       | KO     | 2.7%         |
| Total:                       |                        |        | 49.8%        |

## 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 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.