LCLDIN / EB Large Cap Low Drawdown Index

Index fact sheet as of June 30, 2026

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 Currency
USD

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):

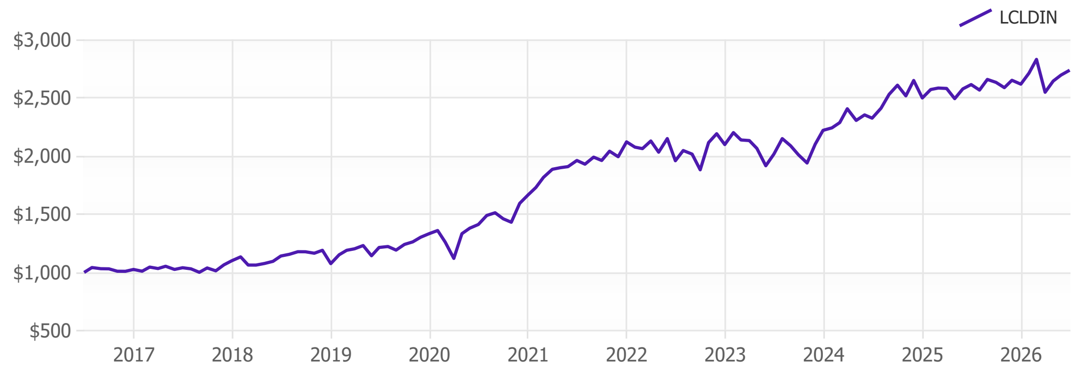
Average:	$84,948
Median:	$35,285
Largest:	$1,129,553
Smallest:	$6,440

Performance Data

3 Month:	7.4%
6 Month:	4.6%
YTD:	4.6%
1 Year:	4.7%
Annualized 3 Year:	10.7%
Annualized 5 Year:	6.9%
Annualized 10 Year:	10.6%
Standard Deviation:	15.5%
Sharpe Ratio:	0.63

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%.

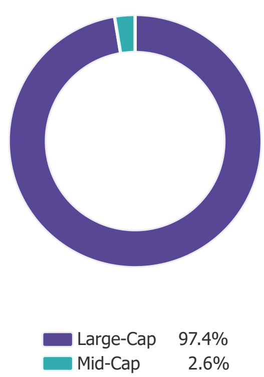
Performance of $1,000 invested



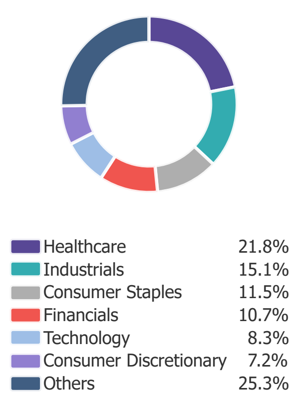
Top Constituents

Company Name	Sector	Ticker	Index Weight
AES Corp.	Utilities	AES	3.5%
Aflac Incorporated	Financials	AFL	3.5%
Automatic Data Processing Inc.	Industrials	ADP	3.5%
Biogen Inc	Healthcare	BIIB	3.5%
Centene Corp.	Healthcare	CNC	3.5%
Kenvue Inc.	Consumer Staples	KVUE	3.5%
Pfizer Inc.	Healthcare	PFE	3.5%
Servicenow Inc	Technology	NOW	3.5%
Verisk Analytics Inc.	Industrials	VRSK	3.5%
Zoetis Inc.	Healthcare	ZTS	3.5%
		Total:	**35.0%**

Market Capitalization



Sector Weightings



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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 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 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.