

EQM COMMODITY EQUITY DIVIDEND INCOME INDEX



Investment Strategy

An index designed to generate high income from dividends, special dividends, and share repurchases derived from US-traded global equity positions in commodity related industries.

What We Do

EQM Indexes provides customizable indexes that are designed to assist independent investment advisors, wealth managers, and individual investors in meeting their investment goals. Our firm utilizes a risk-managed, model-driven approach to Wealth Management, to help advisors and clients with industry-leading, managed Indexed Model Portfolio solutions.

EQM Indexes LLC is a woman-owned firm dedicated to creating and supporting innovative indexes that track growth industries and emerging investment themes. Co-founded by Jane Edmondson, a former Institutional Portfolio Manager with more than 30 years in the investment industry, our index design expertise spans a wide range of asset classes and financial instruments.



At A Glance/Index Snapshot

Index Construction

| | |
|-----------------------|----------------------------|
| Number of Holdings | 42 |
| Number of Countries | 3 |
| Weighting Scheme | Modified Dividend Weighted |
| Rebalancing Frequency | Quarterly |
| Dividend Yield | 8.48% |

Risk Characteristics

| | |
|-------------------------------|--------|
| Sharpe Ratio | 0.65 |
| Benchmark Correlation | 0.80 |
| Annualized Standard Deviation | 42.49% |
| Beta (ex-post) | 1.33 |

SMART FACT

Did you know you can get a 7%+ inflation-resistant dividend yield owning an index of commodity and energy stocks?

Contact Us



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EQM COMMODITY EQUITY DIVIDEND INCOME INDEX

General Rules

| | |
|---------------------|----------------------------|
| Currency | USD |
| # of Constituents | 42 |
| Weighting Mechanism | Modified Dividend Weighted |
| Initial Index Value | 100 |

Universe Filter

| | |
|-----------|-----------------------|
| Geography | Global |
| Sector | Energy & Materials |
| Geography | Market Cap >=\$2B USD |

Relative Risk Statistics (3Y)

| | |
|-----------------------------|-------|
| Active Share | 95.77 |
| Alpha (Mean Excess Return) | 11.70 |
| Sharpe Ratio | 0.65 |
| Jensen Alpha | 3.88 |
| Tracking Error (Annualized) | 27.07 |
| Beta (ex-post) | 1.33 |
| Information Ratio | 0.30 |
| Correlation | 0.80 |
| Capture Ratio | 1.11 |

Relative Characteristics

| | # of Holdings | Std. Deviation (3Y Annualized) | Market Capitalization | Dividend Yield | P/B Ratio |
|-----------|---------------|--------------------------------|-----------------------|----------------|-----------|
| Index | 42 | 42.49% | \$80.33 B USD | 8.48% | 2.34 |
| Benchmark | 120 | 25.46% | \$107.27 B USD | 4.58% | 1.93 |

Rebalancing & Reconstitution

| | |
|-------------------|---------------------|
| Max Position Size | 10% |
| Max Country Size | N/A |
| Rebalancing | Quarterly |
| Reconstitution | Same as Rebalancing |

BITA ESG Score

| | |
|---------------|-------|
| Environmental | 59.13 |
| Social | 58.01 |
| Governance | 49.72 |
| ESG Total | 54.47 |

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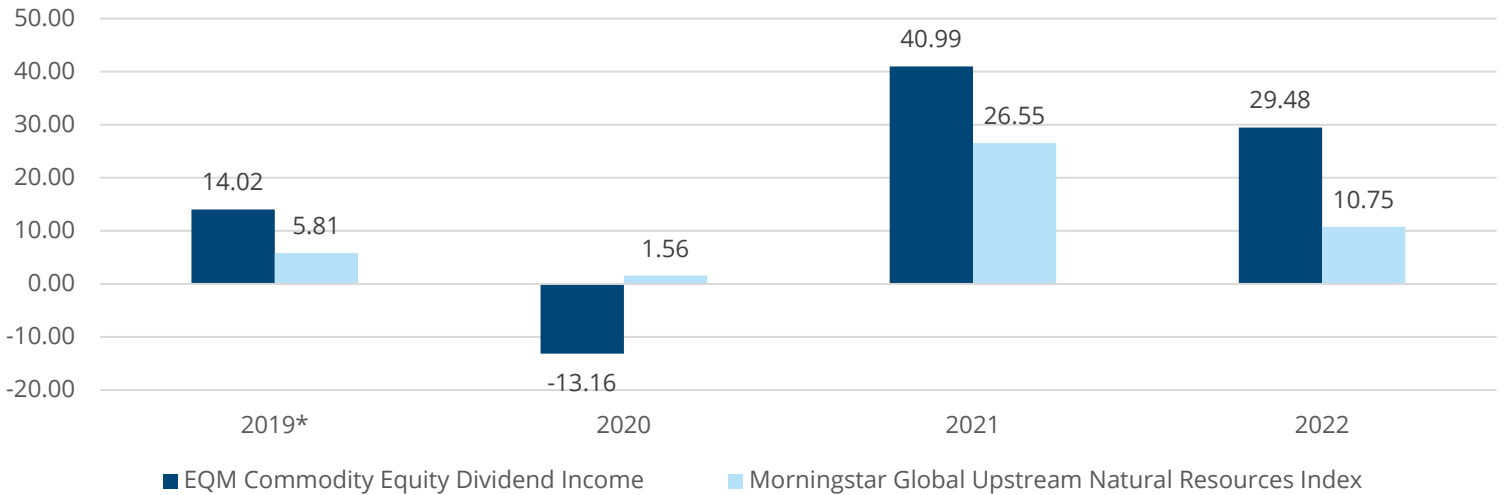
Index Return (%)

| | 2022 | 1Y | 3Y |
|-----------|-------|-------|-------|
| Index | 29.48 | 29.48 | 59.04 |
| Benchmark | 10.75 | 10.75 | 50.46 |

Annualized Return (%)

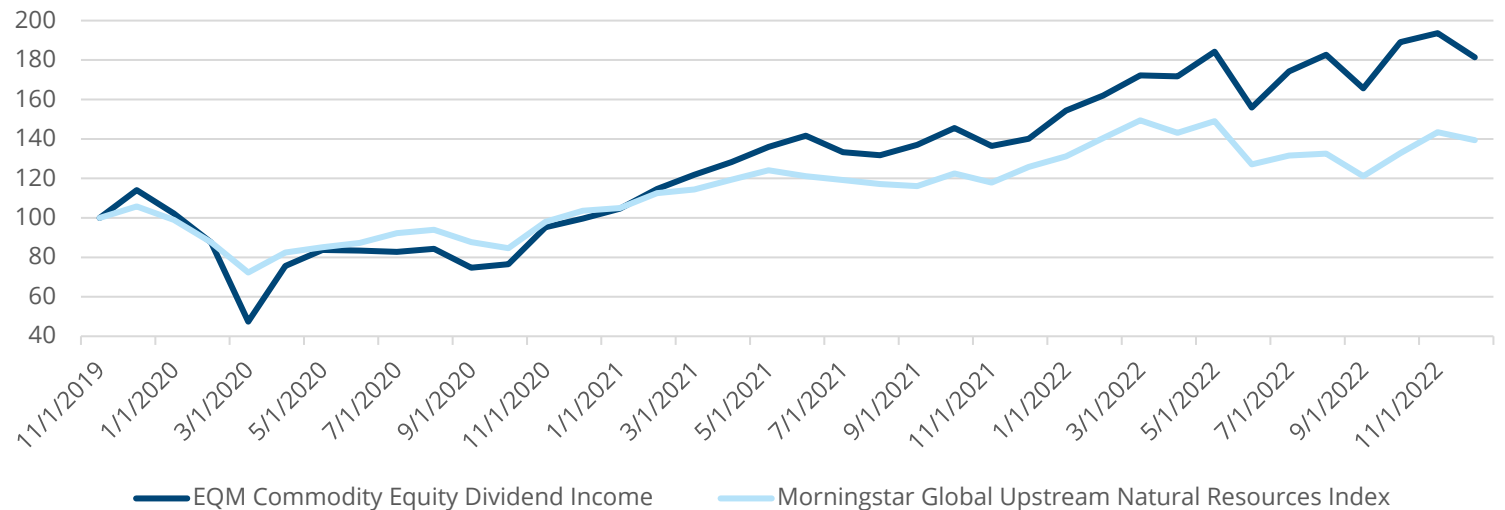
| | 2022 | 1Y | 3Y |
|-----------|-------|-------|-------|
| Index | 29.48 | 29.48 | 16.73 |
| Benchmark | 10.75 | 10.75 | 14.59 |

Annual Returns (%)



Historical Performance (%)

11/30/2019 - 12/31/2022

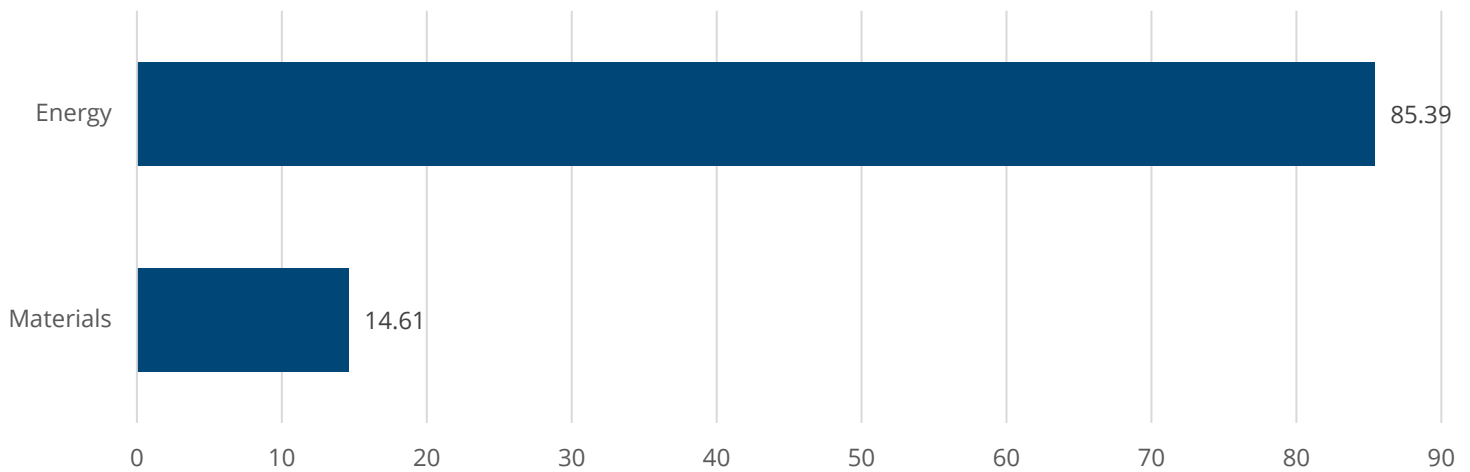


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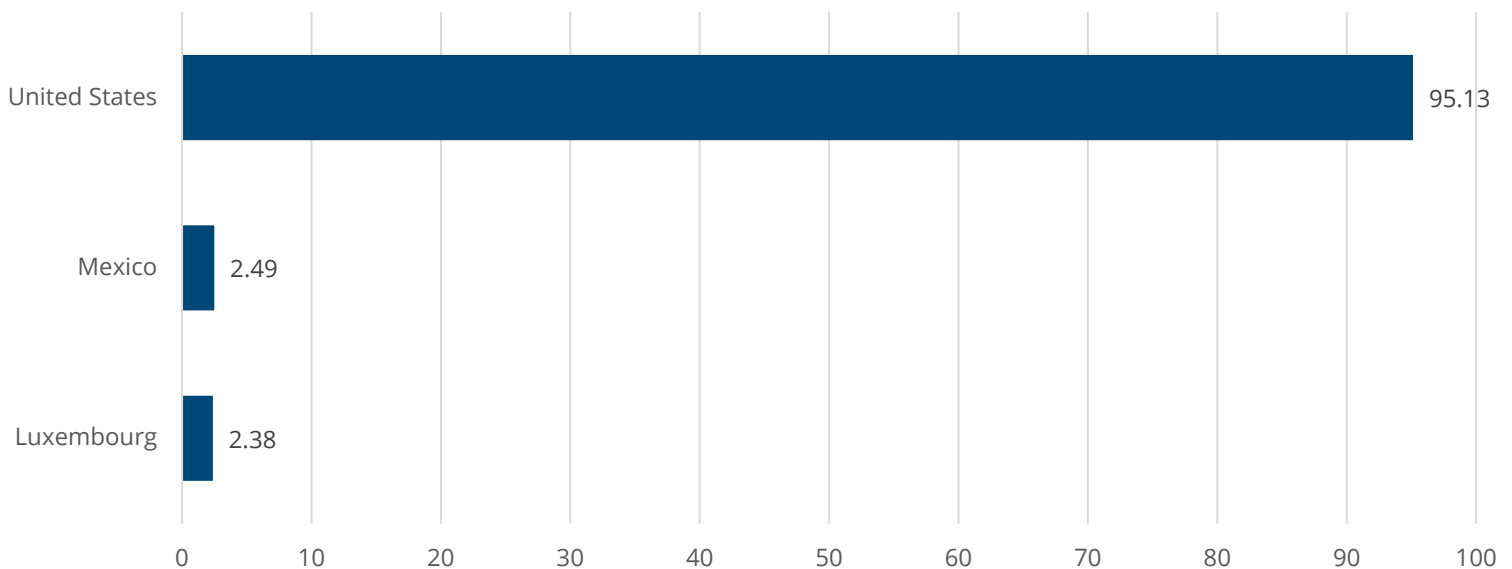
Top Ten Holdings (%)

| | | | |
|------------------------------|------|-----------------------------|------|
| PIONEER NATURAL RESOURCES CO | 4.34 | MPLX LP | 3.07 |
| ARCH RESOURCES INC | 3.74 | DIAMONDBACK ENERGY INC | 2.95 |
| CHORD ENERGY CORP | 3.47 | SUNOCO LP | 2.93 |
| BLACK STONE MINERALS LP | 3.31 | MAGELLAN MIDSTREAM PARTNERS | 2.86 |
| ANTERO MIDSTREAM CORP | 3.26 | HOLLY ENERGY PARTNERS LP | 2.80 |

Sector Weightings (GICS) (%)



Country Weightings (%)



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About EQM Indexes

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Disclaimer

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The Morningstar Global Upstream Natural Resources Index is a net total return index, market cap free-float adjusted weighted rebalanced quarterly. The index measures the performance of stocks issued by companies that have significant business operations in the ownership, management and/or production of natural resources in energy, agriculture, precious or industrial metals, timber and water resources sectors as defined by Morningstar's industry classification standards.

Footnotes

¹ Source: EQM Indexes