

## EQM BATTERY TECH & EV INDEX



### Investment Strategy

An index designed to give exposure to US-traded companies associated with the development, production and use of lithium battery technology for electric vehicles and clean energy solutions.

### 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	38
Number of Countries	9
Weighting Scheme	Modified Market Capitalization
Rebalancing Frequency	Quarterly
Dividend Yield	5.18%

#### Risk Characteristics

Sharpe Ratio	0.92
Benchmark Correlation	0.68
Annualized Standard Deviation	54.41%
Beta (ex-post)	1.33

### SMART FACT

Global electric vehicle sales grew 62% YOY in the first half of 2022, driving demand for lithium-ion batteries and battery metals such as lithium, nickel, cobalt, and manganese.<sup>1</sup>

### Contact Us



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## EQM BATTERY TECH & EV INDEX

### General Rules

Currency	USD
# of Constituents	38
Weighting Mechanism	Modified Market Capitalization
Initial Index Value	100

### Universe Filter

Geography	Global
Size	Min \$200 million USD
Liquidity	\$1 M ADTV 6 Mo

### Relative Risk Statistics (3Y)

Active Share	84.36
Alpha (Mean Excess Return)	51.56
Sharpe Ratio	0.92
Jensen Alpha	35.07
Tracking Error (Annualized)	41.06
Beta (ex-post)	1.33
Information Ratio	0.84
Correlation	0.68
Capture Ratio	1.08

### Relative Characteristics

	# of Holdings	Std. Deviation (3Y Annualized)	Market Capitalization	Dividend Yield	P/B Ratio
Index	38	54.41%	\$45.94 B USD	5.18%	2.76
Benchmark	30	31.73%	\$77.89 B USD	1.74%	2.67

### Rebalancing & Reconstitution

Max Position Size	10%
Rebalancing	Quarterly
Reconstitution	Same as Rebalancing

### BITA ESG Score

Environmental	49.54
Social	52.01
Governance	53.20
ESG Total	51.82

## EQM BATTERY TECH & EV INDEX

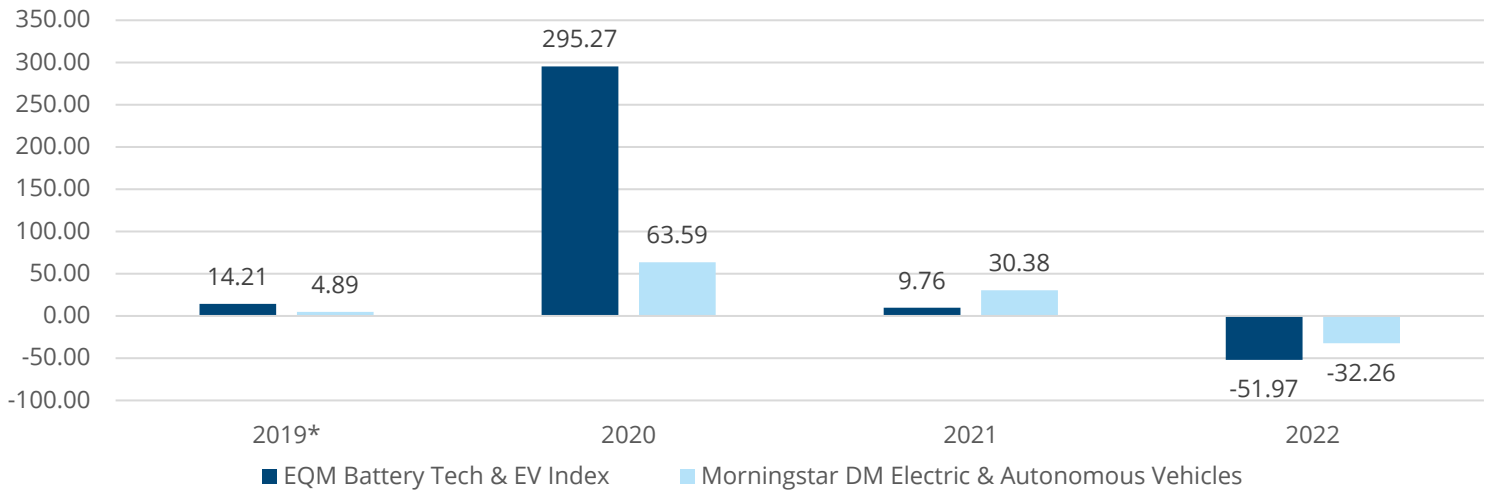
### Index Return (%)

	2022	1Y	3Y
Index	-51.97	-51.97	149.27
Benchmark	-32.10	-32.10	59.24

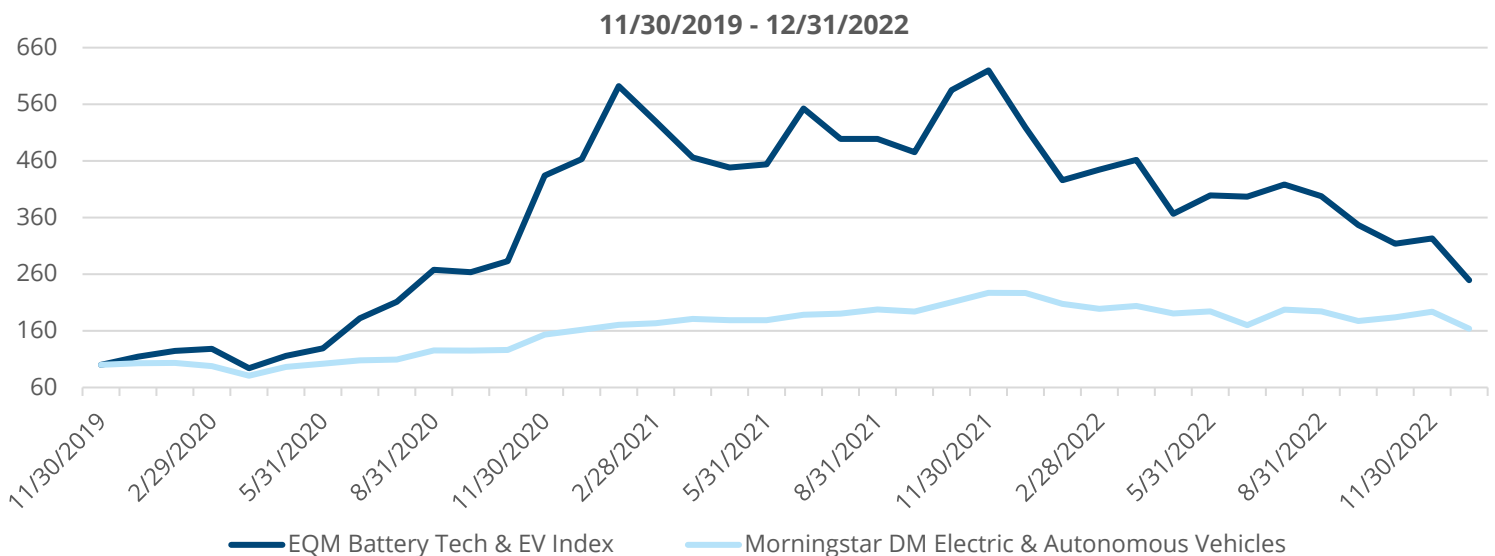
### Annualized Return (%)

	2022	1Y	3Y
Index	-51.97	-51.97	34.42
Benchmark	-32.1	-32.1	14.81

### Annual Returns (%)



### Historical Performance (%)

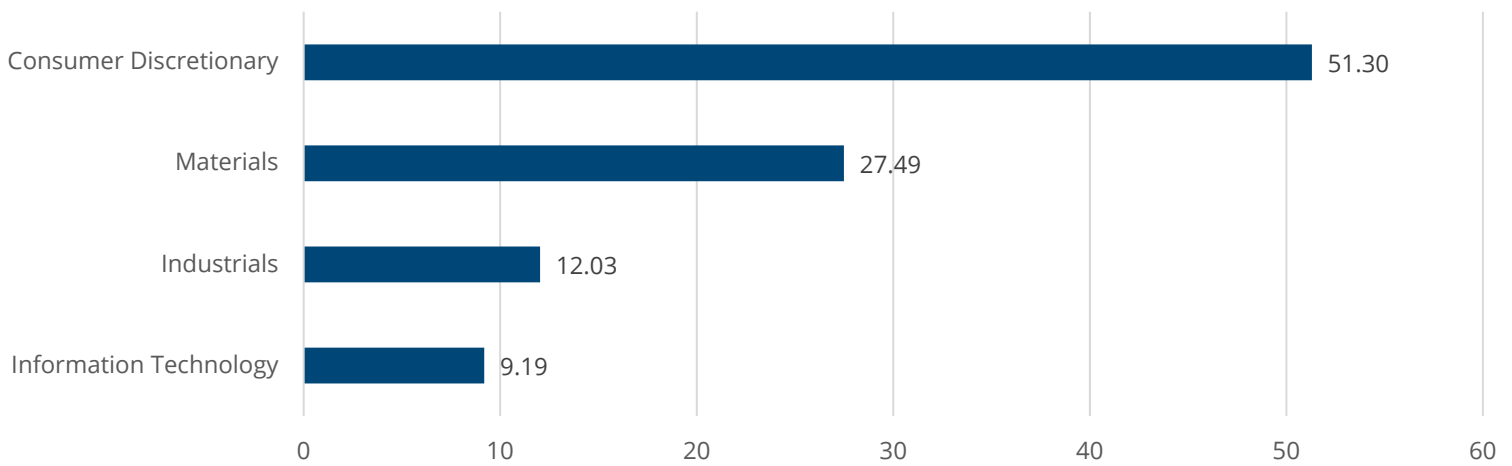


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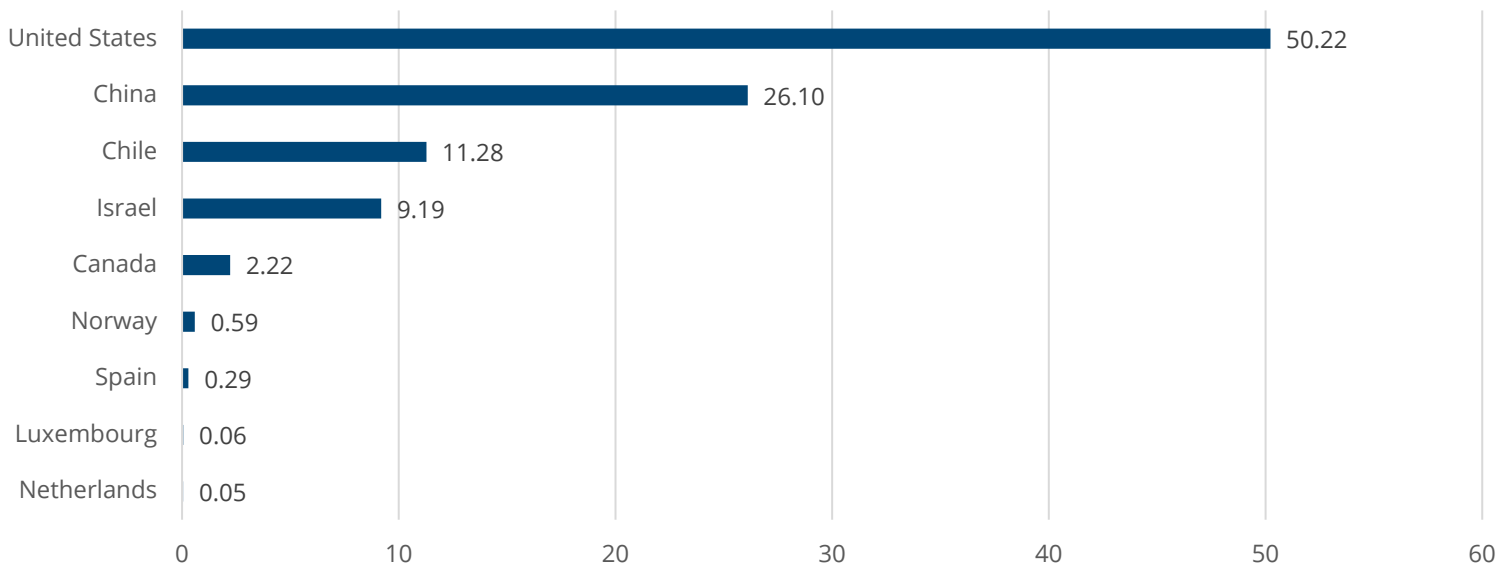
### Top Ten Holdings (%)

LI AUTO INC - ADR	11.56	TESLA INC	8.34
QUIMICA Y MINERA CHIL-SP ADR	11.28	RIVIAN AUTOMOTIVE INC-A	7.12
ALBEMARLE CORP	9.71	LUCID GROUP INC	6.66
NIO INC - ADR	9.35	XPENG INC - ADR	4.98
SOLAREEDGE TECHNOLOGIES INC	9.19	PLUG POWER INC	4.19

### Sector Weightings (GICS) (%)



### Country Weightings (%)



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### About EQM Indexes

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### Disclaimer

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The Morningstar Developed Markets Electric & Autonomous Vehicles 30 Index is an equal-weighted total return index designed to deliver unparalleled, thematically pure exposure to developed market companies well positioned to benefit from electric vehicles and autonomous driving technologies by drawing on the in-depth expertise and forward-looking insights of Morningstar's equity research team.

### Footnotes

<sup>1</sup> Source: *EV Volumes.com*, *Global EV Sales for 2022 H1*, <https://www.ev-volumes.com/#:~:text=Global%20EV%20sales%20continue%20strong,9%20%25%20over%202021%20H1%20there>