

EQM-EMERITA BLOCKCHAIN DEFI INDEX



Investment Strategy

An index designed to provide exposure to US-traded global companies deriving revenue or investing in the blockchain and decentralized finance ecosystem or blockchain-enabled applications.

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	28
Number of Countries	3
Weighting Scheme	Modified Momentum
Rebalancing Frequency	Quarterly
Dividend Yield	1.87%

Risk Characteristics

Sharpe Ratio	0.62
Benchmark Correlation	0.58
Annualized Standard Deviation	35.69
Beta (ex-post)	1.13

SMART FACT

The blockchain market is expected to grow from \$7.18 billion in 2022 to \$163.83 billion in 2029 with a CAGR of 56.3%. The financial sector currently accounts for more than 60% of blockchain's worldwide market value. The costs of transactions using blockchain are millions of times cheaper than transaction costs in the traditional economy. Blockchain could reduce investment banks' infrastructure costs by 30%.¹

Contact Us



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General Rules

Currency	USD
# of Constituents	28
Weighting Mechanism	Modified Momentum
Initial Index Value	100

Universe Filter

Geography	Global
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Relative Risk Statistics (3Y)

Active Share	91.23
Alpha (Mean Excess Return)	44.89
Sharpe Ratio	0.62
Jensen Alpha	29.49
Tracking Error (Annualized)	29.23
Beta (ex-post)	1.13
Information Ratio	1.04
Correlation	0.58
Capture Ratio	1.26

Relative Characteristics

	# of Holdings	Std. Deviation (3Y Annualized)	Market Capitalization	Dividend Yield (%)	P/B Ratio
Index	28	35.69%	\$262.31 B USD	1.87%	2.78
Benchmark	975	25.59%	\$711.35 B USD	1.60%	4.47

Rebalancing & Reconstitution

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

BITA ESG Score

Environmental	55.75
Social	55.25
Governance	41.79
ESG Total	53.17

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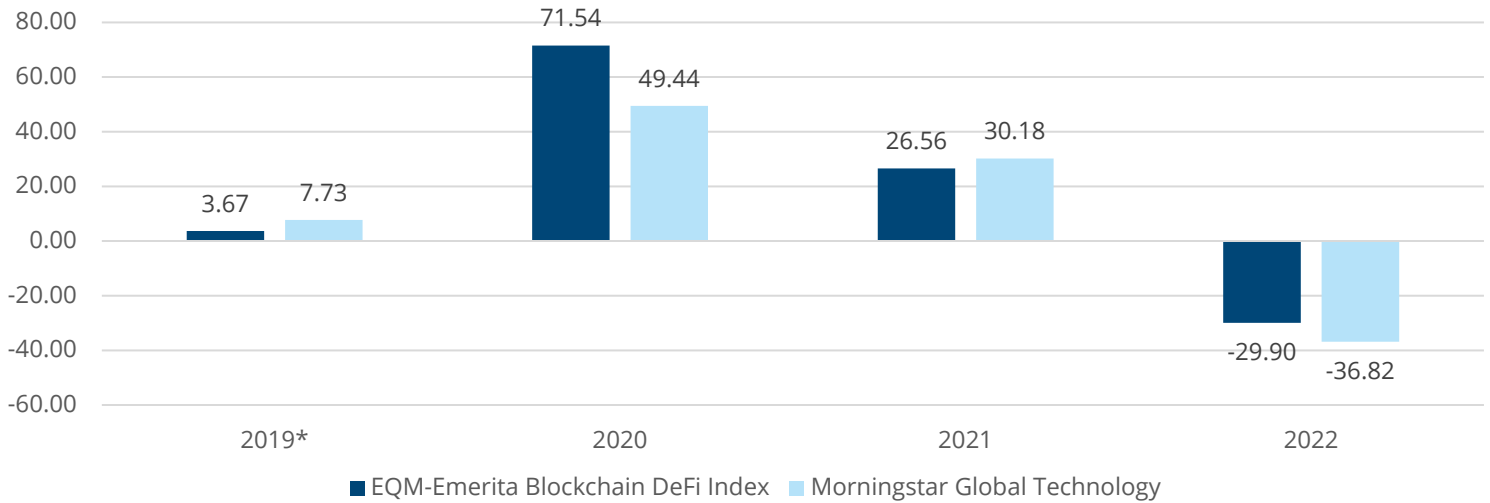
Index Return (%)

	2022	1Y	3Y
Index	-29.90	-29.90	52.20
Benchmark	-36.82	-36.82	22.90

Annualized Return (%)

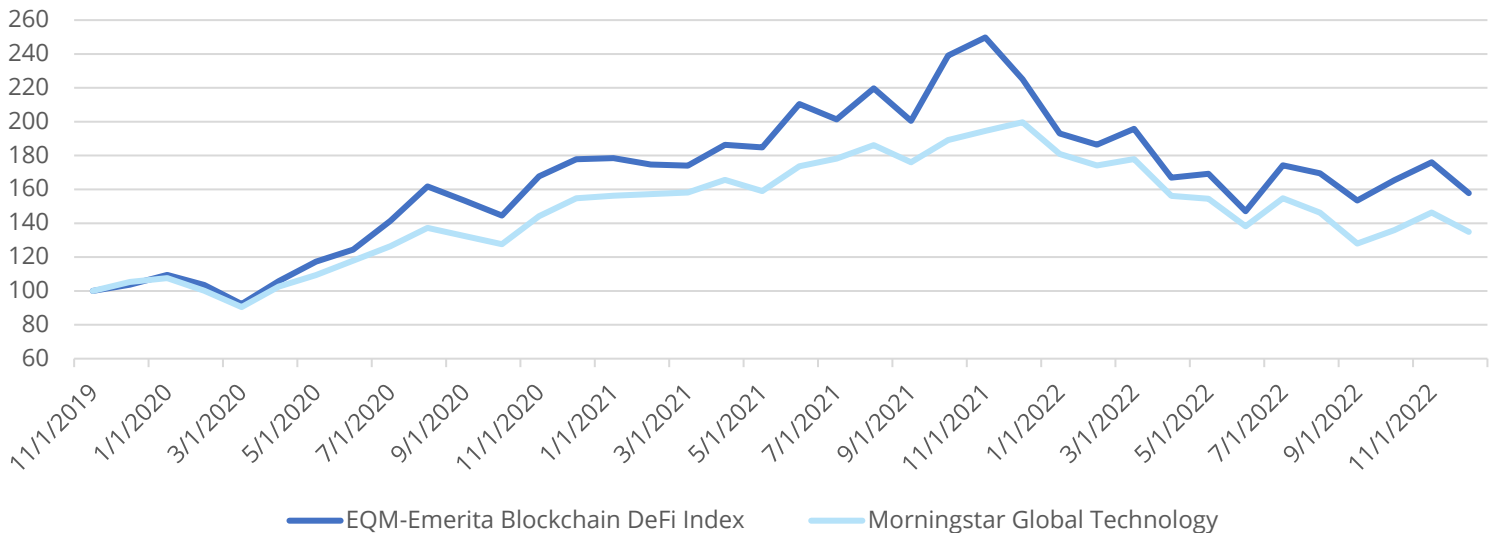
	2022	1Y	3Y
Index	-29.90	-29.90	15.03
Benchmark	-36.82	-36.82	7.12

Annual Returns (%)



Historical Performance (%)

11/30/2019 - 12/31/2022

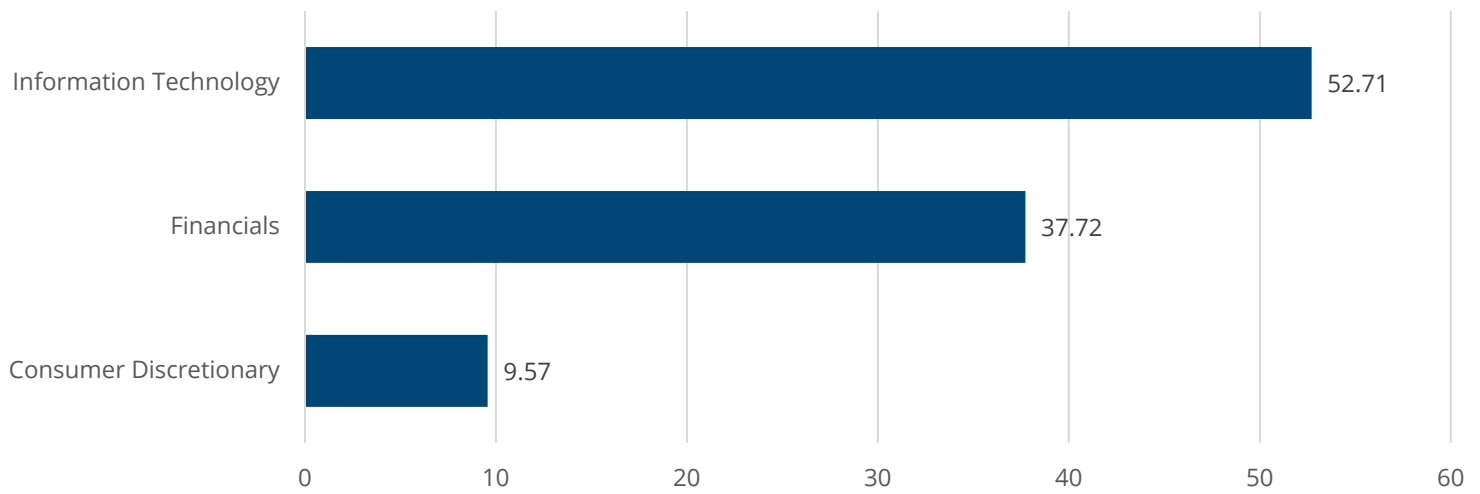


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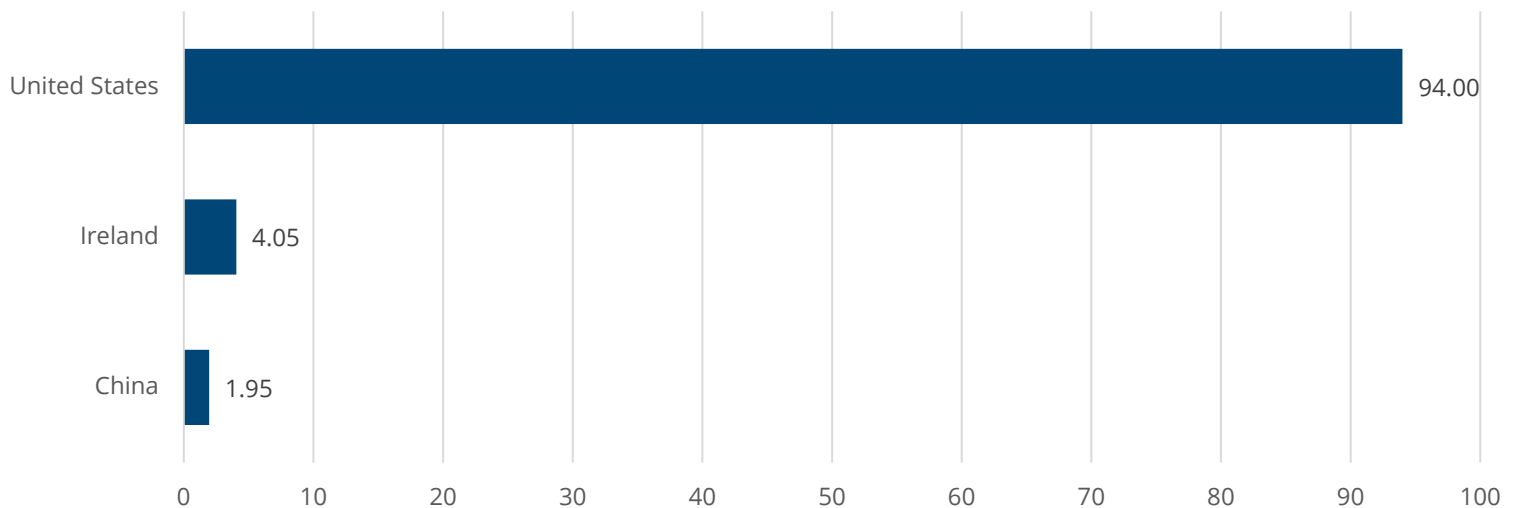
Top Ten Holdings (%)

STONEX GROUP INC	9.14	NASDAQ INC	5.29
RAMBUS INC	7.64	INTL BUSINESS MACHINES CORP	4.95
TESLA INC	6.50	MASTERCARD INC - A	4.90
INTERACTIVE BROKERS GRO-CL A	6.11	VISA INC-CLASS A SHARES	4.27
CME GROUP INC	5.71	TEXAS INSTRUMENTS INC	4.15

Sector Weightings (GICS) (%)



Country Weightings (%)



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About EQM Indexes

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Disclaimer

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The Morningstar Global Technology Index is a total return index weighted by free float adjusted market capitalization. The index measures the performance of companies engaged in the design, development, and support of computer operating systems and applications. This sector also includes companies that provide computer technology consulting services.

Footnotes

¹ *Fortunly, 48 Blockchain Statistics 2022: Interesting Facts You Should Know, December 16, 2022, <https://fortunly.com/statistics/blockchain-statistics/#gref>*