

LUSVI / Lyrical U.S. Value Index

Index fact sheet as of October 31, 2024

LUSVI Facts

Ticker
Price Return: LUSVI
Total Return: LUSVIT
Net Total Return: LUSVIN

Index Launch
August 27, 2021

Base Value
1,000 on January 16, 1998

Index Calculation
Every fifteen (15) seconds

Reconstitution Dates
Every 3rd Friday of March, June, September and December

Rebalancing Dates
Every 3rd Friday of March, June, September and December

Index Rules
Available at vettafi.com

Portfolio Characteristics

Number of Companies: 200

Company Size by Market Capitalization (millions):

Average: \$26,044
Median: \$10,953
Largest: \$324,506
Smallest: \$5,057

Performance Data

3 Month: -0.3%
6 Month: 8.8%
YTD: 11.9%
1 Year: 33.3%
Annualized 3 Year: 10.3%
Annualized 5 Year: 12.1%
Annualized 10 Year: 9.0%
Standard Deviation: 22.1%
Sharpe Ratio: 0.47

The Lyrical U.S. Value Index is designed to identify 200 stocks from a universe of potential investment candidates comprising the top 1,000 US NYSE- or NASDAQ-listed stocks by market capitalization, based on one-year-forward median analyst-projected price-to-earnings ratios.

Performance of \$1,000 invested



Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
United Airlines Holdings Inc	Industrials	UAL	0.7%
Nextracker Inc.	Technology	NXT	0.6%
Wesco International Inc.	Industrials	WCC	0.6%
East West Bancorp Inc	Financials	EWBC	0.6%
American Airlines Group Inc	Industrials	AAL	0.6%
Delta Air Lines Inc.	Industrials	DAL	0.6%
Synovus Financial Corp.	Financials	SNV	0.6%
Webster Financial Corp.	Financials	WBS	0.6%
Wells Fargo & Co.	Financials	WFC	0.6%
Alaska Air Group Inc.	Industrials	ALK	0.6%
Total:			5.8%

Market Capitalization



Large-Cap 53.9%
Mid-Cap 46.1%

Sector Weightings



Financials 37.6%
Industrials 13.2%
Energy 12.6%
Consumer Discretionary 8.6%
Media & Communications 5.6%
Consumer Staples 5.0%
Others 15.8%

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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 Lyrical U.S. Value 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 Lyrical U.S. Value Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.