

# LUSVI / Lyrical U.S. Value Index

Index fact sheet as of December 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](http://vettafi.com)

## Portfolio Characteristics

Number of Companies: 199

Company Size by Market Capitalization (millions):

Average: \$25,824  
Median: \$10,971  
Largest: \$341,033  
Smallest: \$4,136

## Performance Data

3 Month: 0.8%  
6 Month: 8.4%  
YTD: 13.2%  
1 Year: 13.2%  
Annualized 3 Year: 9.6%  
Annualized 5 Year: 10.6%  
Annualized 10 Year: 9.0%  
Standard Deviation: 22.3%  
Sharpe Ratio: 0.46

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	0.8%
Alaska Air Group Inc.	Industrials	ALK	0.8%
American Airlines Group Inc	Industrials	AAL	0.7%
Tapestry Inc	Consumer Discretionary	TPR	0.7%
First Horizon Corporation	Financials	FHN	0.6%
Synchrony Financial	Financials	SYF	0.6%
Bath & Body Works Inc	Consumer Discretionary	BBWI	0.6%
Expedia Group Inc	Consumer Discretionary	EXPE	0.6%
Carnival Corporation	Consumer Discretionary	CCL	0.6%
Discover Financial Services Inc.	Financials	DFS	0.6%
<b>Total:</b>			<b>6.8%</b>

## Market Capitalization



Large-Cap 55.1%  
Mid-Cap 44.9%

## Sector Weightings



Financials 38.2%  
Industrials 13.3%  
Energy 12.2%  
Consumer Discretionary 9.4%  
Media & Communications 5.5%  
Consumer Staples 4.8%  
Others 15.0%

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