LUSVI / Lyrical U.S. Value Index

Index fact sheet as of June 30, 2026

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 Currency
USD

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):

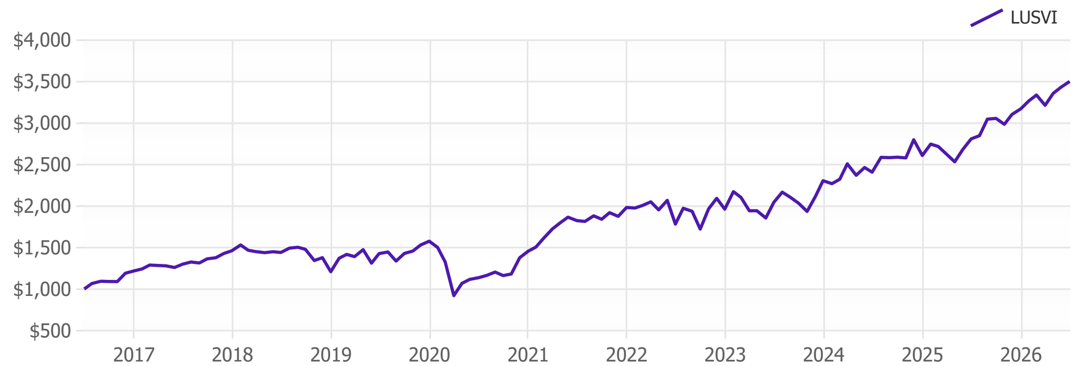
Average:	$34,643
Median:	$13,102
Largest:	$1,301,732
Smallest:	$4,106

Performance Data

3 Month:	8.9%
6 Month:	10.4%
YTD:	10.4%
1 Year:	24.6%
Annualized 3 Year:	19.6%
Annualized 5 Year:	13.9%
Annualized 10 Year:	13.3%
Standard Deviation:	21.8%
Sharpe Ratio:	0.62

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

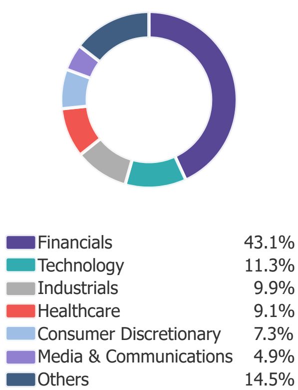


Top Constituents

Company Name	Sector	Ticker	Index Weight
Micron Technology Inc.	Technology	MU	1.3%
Sandisk Corporation	Technology	SNDK	1.2%
Hewlett Packard Enterprise Co.	Technology	HPE	0.8%
Sanmina Corp	Technology	SANM	0.8%
Centene Corp.	Healthcare	CNC	0.8%
Compass Inc.	Real Estate & REITs	COMP	0.8%
Davita Inc	Healthcare	DVA	0.7%
United Airlines Holdings Inc	Industrials	UAL	0.6%
Owens Corning	Materials	OC	0.6%
Delta Air Lines Inc.	Industrials	DAL	0.6%
		Total:	**8.4%**

Market Capitalization

Sector Weightings



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