

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



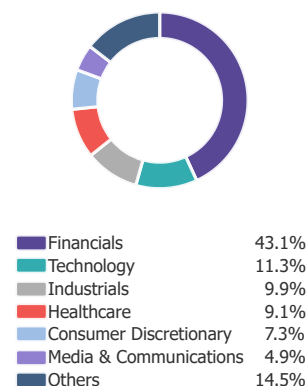
Top Constituents

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



VettaFi, a data, analytics, and thought leadership company, is transforming financial services from an industry to a community — one relationship at a time. In addition to providing interactive online tools and research, VettaFi offers asset managers an array of indexing and digital distribution solutions to innovate and scale their businesses. With billions in assets benchmarked to its indices — and more than 200 customers globally — asset managers look to VettaFi for benchmarks and best-in-class index solutions.

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.