

# LUSVI / Lyrical U.S. Value Index

Index fact sheet as of April 30, 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](https://vettafi.com)

## Portfolio Characteristics

Number of Companies: 200

Company Size by Market  
Capitalization (millions):

Average: \$25,021  
Median: \$10,171  
Largest: \$299,522  
Smallest: \$4,136

## Performance Data

3 Month: 4.4%  
6 Month: 22.5%  
YTD: 2.8%  
1 Year: 22.0%  
Annualized 3 Year: 9.6%  
Annualized 5 Year: 9.9%  
Annualized 10 Year: 8.7%  
Standard Deviation: 22.0%  
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



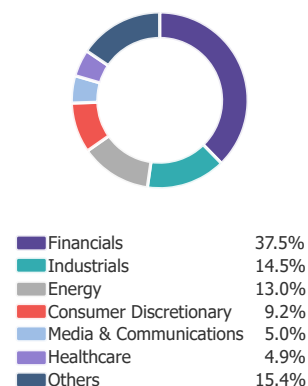
## Top 10 Constituents

Company Name	Sector	Ticker	Index Weight
Globe Life Inc	Financials	GL	0.8%
United Airlines Holdings Inc	Industrials	UAL	0.6%
OneMain Holdings Inc.	Financials	OMF	0.6%
Sensata Technologies Holding PLC	Technology	ST	0.6%
Goldman Sachs Group Inc.	Financials	GS	0.5%
M&T Bank Corporation	Financials	MTB	0.5%
Synchrony Financial	Financials	SYF	0.5%
UGI Corp	Utilities	UGI	0.5%
Stifel Financial Corporation	Financials	SF	0.5%
Altria Group Inc.	Consumer Staples	MO	0.5%
Total:			5.7%

## 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.