

LUSVI / Lyrical U.S. Value Index

Index fact sheet as of January 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):

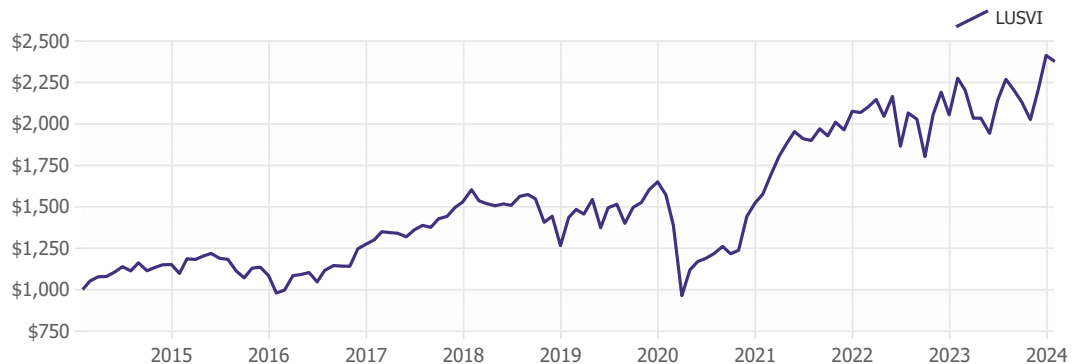
Average: \$29,450
Median: \$10,302
Largest: \$504,076
Smallest: \$4,205

Performance Data

3 Month: 17.3%
6 Month: 4.7%
YTD: -1.5%
1 Year: 4.4%
Annualized 3 Year: 14.6%
Annualized 5 Year: 10.6%
Annualized 10 Year: 9.0%
Standard Deviation: 21.9%
Sharpe Ratio: 0.49

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

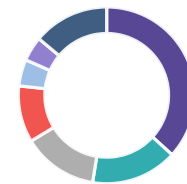
| Company Name | Sector | Ticker | Index Weight |
|--------------------------------------|------------------------|--------|--------------|
| PBF Energy Inc | Energy | PBF | 0.6% |
| Renaissancere Holdings Ltd. | Financials | RNR | 0.6% |
| Verizon Communications Inc. | Media & Communications | VZ | 0.6% |
| Phillips 66 | Energy | PSX | 0.6% |
| Ally Financial Inc. | Financials | ALLY | 0.5% |
| AT&T Inc | Media & Communications | T | 0.5% |
| Valero Energy Corp. | Energy | VLO | 0.5% |
| Travelers Companies Inc. | Financials | TRV | 0.5% |
| General Motors Company | Consumer Discretionary | GM | 0.5% |
| First Citizens Bancshares Inc (North | Financials | FCNCA | 0.5% |
| Total: | | | 5.5% |

Market Capitalization



Large-Cap 52.9%
Mid-Cap 47.1%

Sector Weightings



Financials 36.8%
Energy 15.8%
Industrials 13.8%
Consumer Discretionary 10.4%
Healthcare 4.9%
Materials 4.5%
Others 13.9%

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.