

US Value Equities iNDEX

QUICK FACTS

Index Launce Date:	Jan 28, 2022
Index Base Date:	Dec 29, 2016
Index Base Value:	1,000
Index Tax Type:	NTR
Index Currency:	USD
Index Reconstitution:	Annually
Index Rebalance:	Quarterly
Index Weighting Type:	Market Cap
Constituent Weight Cap:	2.0%

ELIGIBLE CRITERIA

Country of Exchange:	USA
Securities Currency:	USD
Geographical Exposure:	USA
Min Security Free-Float:	20%

FUNDAMENTALS

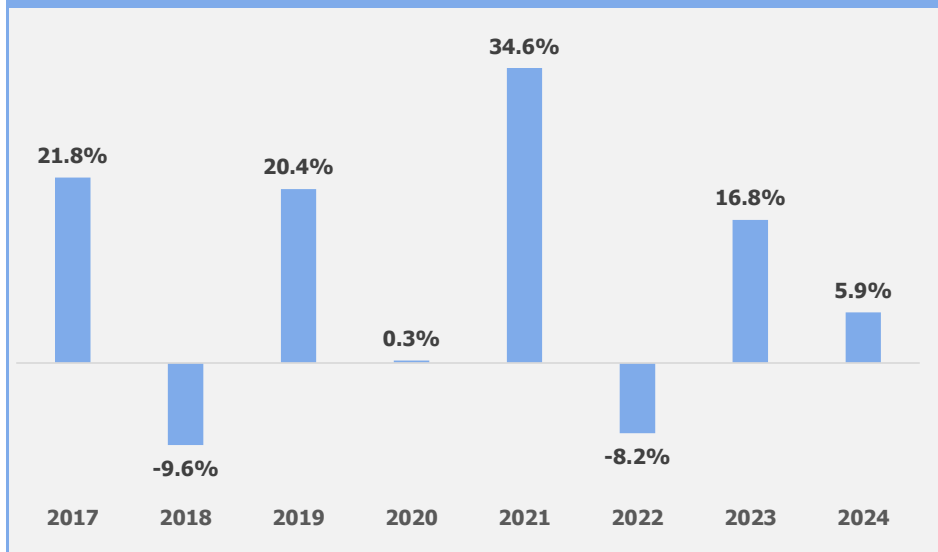
# of Constituents	80
P/E	9.8
P/B	1.7
Div Yield:	2.5%

SECTORS BREAKDOWN

Energy	19.9%
Financials	18.2%
Consumer Disc.	14.1%
Materials	13.5%
Consumer Stap.	8.6%
Healthcare	6.3%
Industrials	6.3%
Technology	5.2%
Utilities	4.5%
Communications	3.5%

The index is designed to measure the performance of 80 US companies with the highest value rating

ANNUAL PERFORMANCE



HISTORICAL PERFORMANCE & RISK ANALYSIS

Returns				Standard Deviation*			Sharp Ratio*		
2024	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years
5.9%	19.5%	22.1%	58.7%	16.6%	20.4%	28.7%	1.0	0.3	0.4

* The calculation performed on a daily basis and presented in annual terms. The calculation of Sharpe ratio is based on index currency's relevant central bank rate as a risk-free rate

TOP 10 CONSTITUENTS BY INDEX WEIGHT

Security Name	Symbol	Index Weight
Enterprise Products Partners LP	EPD US	1.9%
Albertsons Companies	ACI US	1.8%
Kraft Heinz	KHC US	1.7%
Conagra Brands	CAG US	1.7%
Public Service Enterprise	PEG US	1.6%
Aflac	AFL US	1.5%
TD SYNEX	SNX US	1.5%
Delta Air Lines	DAL US	1.5%
Evergy	EVRG US	1.5%
Entergy	ETR US	1.5%