

## **US Value Equities iNDEX**

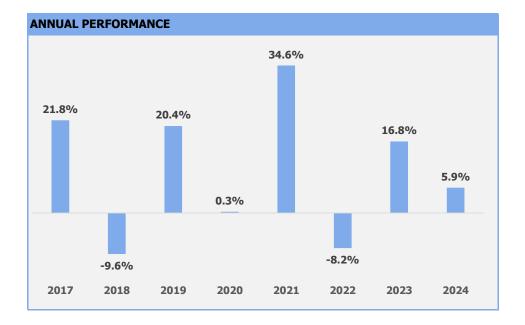
**QUICK FACTS** Index Launce Date: Jan 28, 2022 Index Base Date: Dec 29, 2016 Index Base Value: 1,000 Index Tax Type: NTR Index Currency: USD Index Reconstitution: Annually Index Rebalance: Quarterly Index Weighting Type: Market Cap Constituent Weight Cap: 2.0%

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



HISTORICAL PERFORMANCE & RISK ANALYSIS									
Returns Standard Deviation			ation*	n* 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

<sup>\*</sup> The calculation performed on a daily basis and presented in annual terms. The calculation of Sharpe ratio is based on index currency's relavant 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 SYNNEX	SNX US	1.5%			
Delta Air Lines	DAL US	1.5%			
Evergy	EVRG US	1.5%			
Entergy	ETR US	1.5%			

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