

## **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	9.9				
P/B	1.8				
Div Yield:	2.5%				

SECTORS BREAKDOWN			
Energy		19.2%	
Financials		18.0%	
Consumer Disc.		14.7%	
Materials		14.2%	
Consumer Stap.		8.6%	
Healthcare		6.3%	
Industrials		6.2%	
Technology		4.9%	
Utilities		4.2%	
Communications		3.6%	

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



HISTORICAL PERFORMANCE & RISK ANALYSIS									
Returns Standard D		ard Deviation* S		harp Ratio*					
2024	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years
9.1%	24.6%	31.9%	68.1%	17.1%	20.4%	28.7%	1.2	0.4	0.5

<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	1.5%			
Conagra Brands	CAG US	1.5%			
Aflac	AFL US	1.5%			
Graphic Packaging Holding	GPK US	1.4%			
Public Service Enterprise	PEG US	1.4%			
Evergy	EVRG US	1.4%			
Molson Coors Beverage	TAP US	1.4%			
TD SYNNEX	SNX US	1.4%			

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