

US Value Equities iNDEX

QUICK FACTS

Index Launch 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

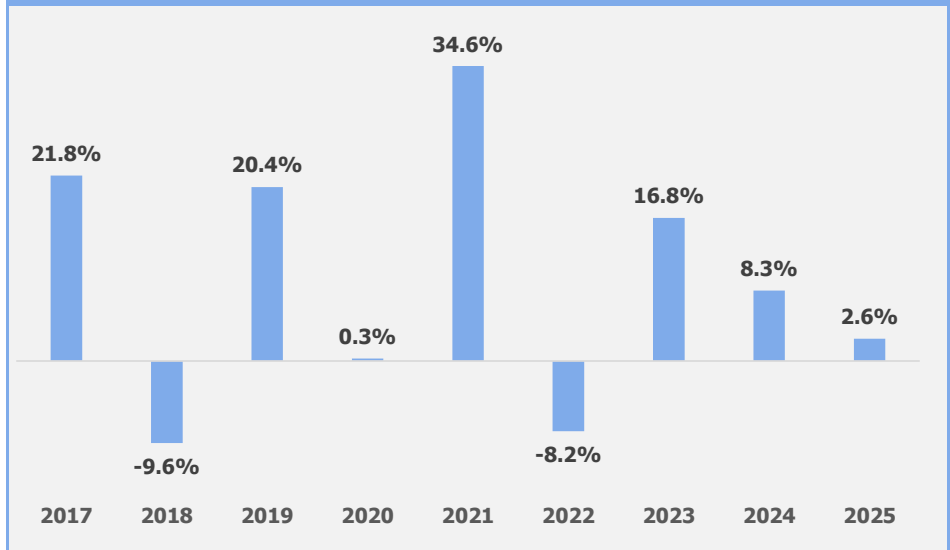
# of Constituents	79
P/E	11.9
P/B	1.8
Div Yield:	2.4%

SECTORS BREAKDOWN

Financials	20.9%
Energy	17.1%
Consumer Disc.	11.9%
Healthcare	11.2%
Consumer Stap.	9.2%
Communications	8.0%
Industrials	7.1%
Materials	6.8%
Utilities	3.8%
Technology	2.8%
Real Estate	1.3%

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*			
	2025	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years
	2.6%	12.2%	20.2%	68.9%	15.0%	20.1%	28.4%	0.5	0.3	0.5

* 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	1.8%
Fox	FOXA US	1.7%
TD SYNEX	SNX US	1.7%
AT&T	T US	1.6%
Markel	MKL US	1.6%
CNA Financial	CNA US	1.6%
Consolidated Edison	ED US	1.6%
Aflac	AFL US	1.5%
Citigroup	C US	1.5%
Unum	UNM US	1.5%