

QUICK FACTS

Index Launch Date:	May 10, 2021
Index Base Date:	Dec 31, 2017
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:	5.0%

ELIGIBLE CRITERIA

Country of Exchange:	USA
Securities Currency:	USD
Geographical Exposure:	USA
Min Security Free-Float:	10%

FUNDAMENTALS

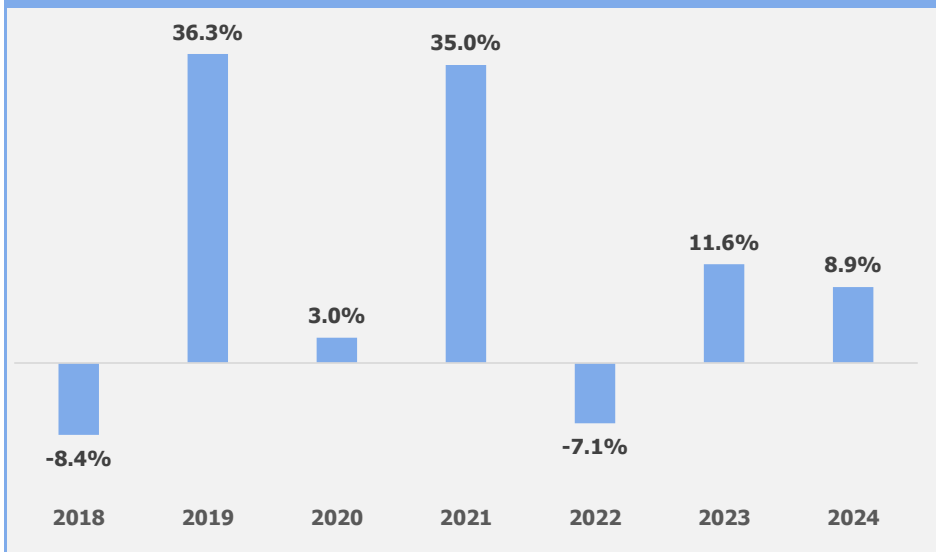
# of Constituents	53
P/E	25.1
P/B	4.3
Div Yield:	2.1%

SECTORS BREAKDOWN

Technology	20.4%
Healthcare	19.2%
Industrials	13.9%
Financials	12.3%
Communications	8.9%
Consumer Stap.	5.6%
Consumer Disc.	5.2%
Utilities	5.1%
Materials	4.3%
Real Estate	2.8%
Energy	2.2%

The index is designed to measure the performance of companies traded in US exchanges based on value parameters with a weight balance between the major sectors

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
	8.9%	23.3%	29.3%	89.9%	10.6%	16.1%	21.7%	1.8	0.5	0.6

* 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
Caterpillar	CAT US	5.2%
American Express	AXP US	5.0%
Comcast	CMCSA US	5.0%
UnitedHealth	UNH US	4.9%
Cisco Systems	CSCO US	4.9%
Microsoft	MSFT US	4.9%
IBM	IBM US	4.8%
Abbott Laboratories	ABT US	4.6%
Broadcom	AVGO US	4.6%
Elevance Health	ELV US	4.5%