

US Banks Mega 20 iNDEX

The index is designed to measure the performance of 20 banks traded in US exchanges and focused on traditional banking activities

QUICK FACTS

Index Launch Date:	Jul 1, 2022
Index Base Date:	Jun 1, 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:	12.0%

ELIGIBLE CRITERIA

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

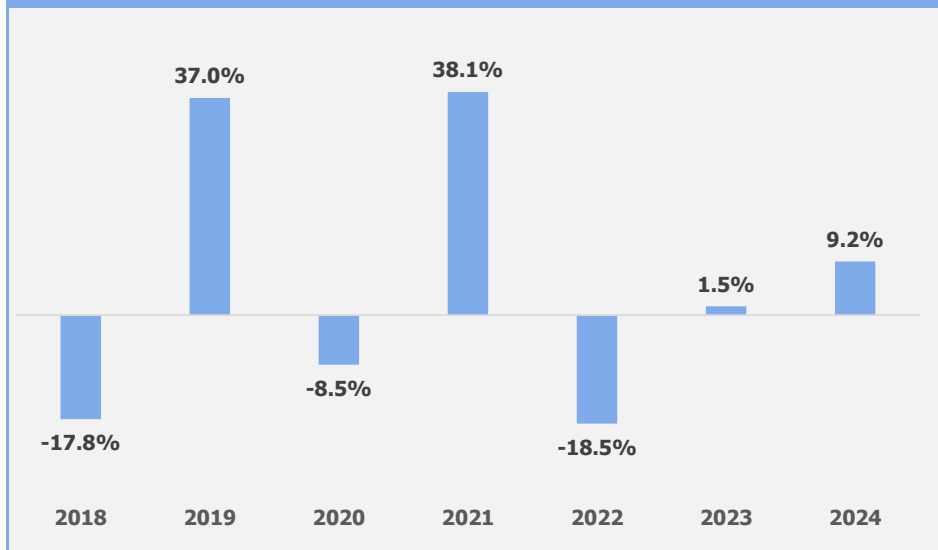
FUNDAMENTALS

# of Constituents	20
P/E	9.2
P/B	1.1
Div Yield:	3.6%

SECTORS BREAKDOWN

Financials	100.0%
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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
9.2%	33.7%	-6.3%	30.6%	24.6%	28.0%	34.5%	1.2	0.0	0.3

* 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
Citigroup	C US	10.6%
JPMorgan Chase	JPM US	10.4%
Bank of America	BAC US	9.8%
U.S. Bancorp	USB US	9.7%
Wells Fargo	WFC US	9.7%
PNC Financial Services	PNC US	9.0%
Truist Financial	TFC US	8.3%
M&T Bank	MTB US	4.2%
Fifth Third Bancorp	FITB US	3.8%
First Citizens Bancshares - Class A	FCNCA US	3.8%