

## QUICK FACTS

|                         |              |
|-------------------------|--------------|
| Index Launch Date:      | Dec 31, 2022 |
| Index Base Date:        | Dec 29, 2016 |
| Index Base Value:       | 1,000        |
| Index Tax Type:         | NTR          |
| Index Currency:         | USD          |
| Index Reconstitution:   | Quarterly    |
| Index Rebalance:        | Quarterly    |
| Index Weighting Type:   | Market Cap   |
| Constituent Weight Cap: | 10.0%        |

## ELIGIBLE CRITERIA

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

## FUNDAMENTALS

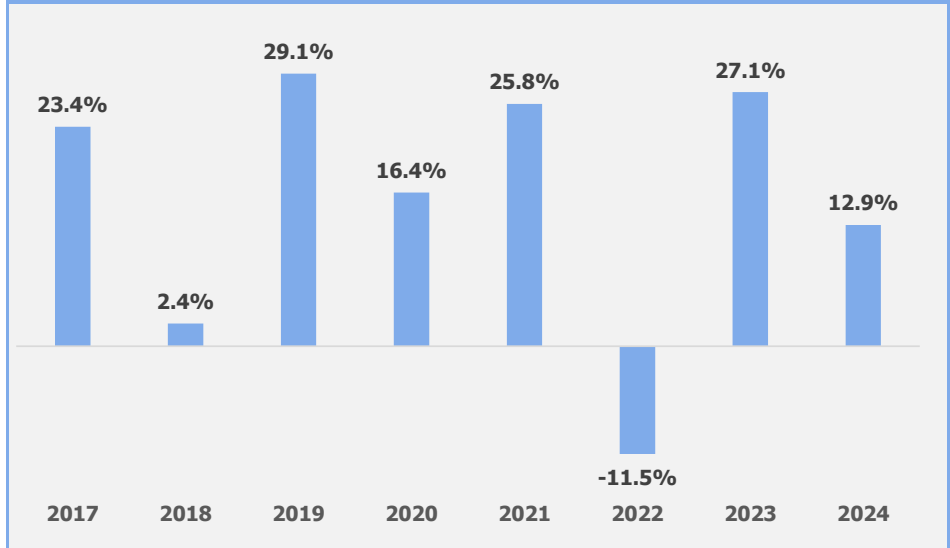
|                   |      |
|-------------------|------|
| # of Constituents | 56   |
| P/E               | 24.7 |
| P/B               | 7.8  |
| Div Yield:        | 1.1% |

## SECTORS BREAKDOWN

|                       |              |
|-----------------------|--------------|
| <b>Technology</b>     | <b>29.1%</b> |
| <b>Communications</b> | <b>21.1%</b> |
| <b>Financials</b>     | <b>11.1%</b> |
| <b>Consumer Disc.</b> | <b>10.1%</b> |
| <b>Healthcare</b>     | <b>9.3%</b>  |
| <b>Consumer Stap.</b> | <b>7.7%</b>  |
| <b>Industrials</b>    | <b>5.9%</b>  |
| <b>Energy</b>         | <b>2.6%</b>  |
| <b>Real Estate</b>    | <b>1.4%</b>  |
| <b>Utilities</b>      | <b>0.9%</b>  |
| <b>Materials</b>      | <b>0.8%</b>  |

The index is designed to measure the performance of 180 companies with the highest momentum rating from largest 1,000 companies traded in the US markets

## 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    |
| <b>12.9%</b> | <b>31.8%</b> | <b>48.8%</b> | <b>113.1%</b> | <b>14.6%</b>        | <b>17.1%</b> | <b>19.6%</b> | <b>1.8</b>   | <b>0.7</b> | <b>0.8</b> |

\* 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 |
|------------------------------|----------|--------------|
| NVIDIA                       | NVDA US  | 7.8%         |
| Apple                        | AAPL US  | 7.5%         |
| Microsoft                    | MSFT US  | 7.2%         |
| Meta Platforms               | META US  | 6.6%         |
| Alphabet - Class A           | GOOGL US | 5.1%         |
| Alphabet - Class C           | GOOG US  | 4.3%         |
| Amazon.com                   | AMZN US  | 3.8%         |
| Berkshire Hathaway - Class B | BRK.B US | 3.7%         |
| Broadcom                     | AVGO US  | 3.6%         |
| Tesla                        | TSLA US  | 3.4%         |