

US Large Cap Sector Momentum iNDEX

QUICK FACTS Index Launce 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				
Technology	29.1%			
Communications	21.1%			
Financials	11.1%			
Consumer Disc.	10.1%			
Healthcare	9.3%			
Consumer Stap.	7.7%			
Industrials	5.9%			
Energy	2.6%			
Real Estate	1.4%			
Utilities	0.9%			
Materials	0.8%			

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



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
12.9%	31.8%	48.8%	113.1%	14.6%	17.1%	19.6%	1.8	0.7	0.8

^{*} 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			
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%			

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