US Momentum Pricing Model iNDEX

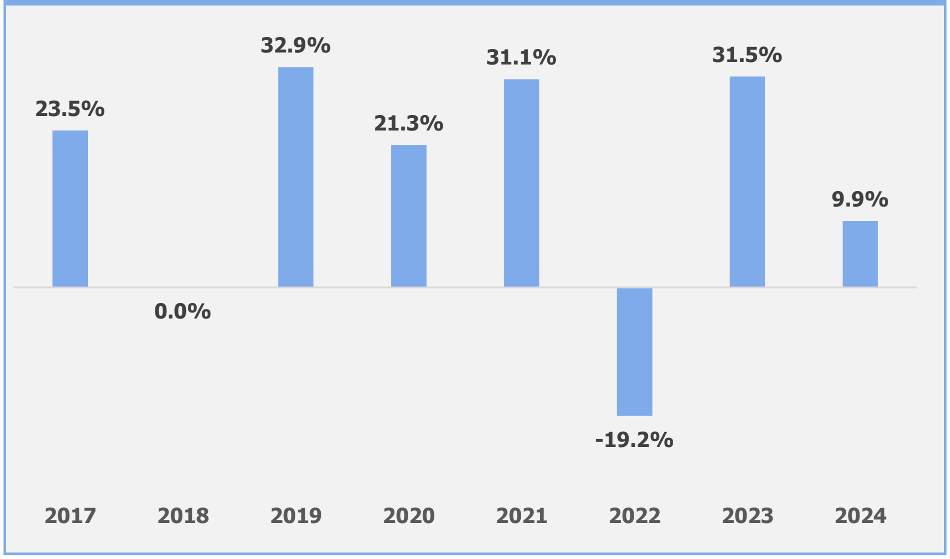
As of:01/05/2024

The index is designed to measure the performance of US companies, where each sector represented by the largest 5 securities by market capitalization, with a weight biased to companies from sectors with the highest momentum pricing rating

QUICK FACTS

Index Launce Date:	Nov 13, 2023
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:	5.0%

ANNUAL PERFORMANCE



ELIGIBLE CRITERIA

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

FUNDAMENTALS

# of Constituents	56
P/E	23.8
P/B	7.3
Div Yield:	1.5%

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
9.9%	**31.0%**	**38.8%**	**115.1%**	**11.8%**	**16.9%**	**19.5%**	**2.1**	**0.6**	**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

SECTORS BREAKDOWN

Consumer Stap.	**17.4%**
Technology	**16.5%**
Financials	**12.5%**
Communications	**11.9%**
Consumer Disc.	**11.5%**
Healthcare	**10.6%**
Industrials	**6.7%**
Energy	**6.0%**
Real Estate	**3.2%**
Utilities	**2.1%**
Materials	**1.7%**

TOP 10 CONSTITUENTS BY INDEX WEIGHT

Security Name	Symbol	Index Weight
Walmart	WMT US	5.0%
NVIDIA	NVDA US	4.4%
Amazon.com	AMZN US	4.3%
Apple	AAPL US	4.2%
Berkshire Hathaway - Class B	BRK.B US	4.2%
Procter & Gamble	PG US	4.1%
Microsoft	MSFT US	4.1%
Tesla	TSLA US	3.9%
Meta Platforms	META US	3.8%
Eli Lilly and	LLY US	3.2%