NDE research and US MO

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%

ELIGIBLE CRITERIA

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

FUNDAMENTALS

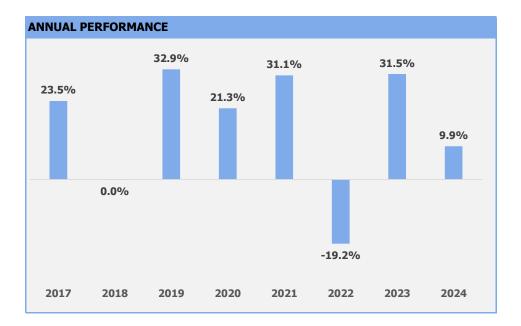
# of Constituents	56
P/E	23.8
P/B	7.3
Div Yield:	1.5%

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%

US Momentum Pricing Model iNDEX

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



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

TOP 10 CONSTITUENTS BY INDEX WEIGHT

Security Name	Symbol	Index Weight
	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%

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