

US Momentum Pricing Model iNDEX

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	24.6			
P/B	7.4			
Div Yield:	1.4%			

SECTORS BREAKDOWN				
Consumer Stap.	16.9%			
Technology	16.7%			
Financials	12.7%			
Communications	11.8%			
Consumer Disc.	11.3%			
Healthcare	10.6%			
Industrials	6.9%			
Energy	5.8%			
Real Estate	3.6%			
Utilities	2.0%			
Materials	1.7%			

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
11.5%	39.4%	49.7%	127.0%	12.0%	17.0%	19.4%	2.6	0.8	0.9

^{*} 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 INDE	X WEIGHT	
Security Name	Symbol	Index Weight
Walmart	WMT US	4.9%
NVIDIA	NVDA US	4.5%
Berkshire Hathaway - Class B	BRK.B US	4.3%
Amazon.com	AMZN US	4.3%
Microsoft	MSFT US	4.3%
Apple	AAPL US	4.1%
Meta Platforms	META US	4.1%
Procter & Gamble	PG US	3.9%
Tesla	TSLA US	3.6%
Eli Lilly and	LLY US	3.1%

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