US Momentum iNDEX

The index is designed to represent the performance of companies traded in US markets and ranked among the highest stock momentum rating. Index constituents are examined and rebalanced on a quarterly basis



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
10.1%	23.9%	29.7%	90.2%	12.8%	16.4%	19.7%	1.5	0.5	0.7

* 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

Symbol	Index Weight
NVO US	3.2%
TSM US	3.1%
LLY US	3.1%
AMZN US	3.1%
AVGO US	2.9%
TM US	2.8%
META US	2.7%
COST US	2.4%
ASML US	2.4%
CRM US	2.1%
	NVO US TSM US LLY US AMZN US AVGO US TM US META US COST US ASML US

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QUICK FACTS

01/05/2024

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Index Launce Date:	Jun 17, 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:	3.0%

research and development

ELIGIBLE CRITERIA

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

FUNDAMENTALS

# of Constituents	179
P/E	25.4
P/B	6.9
Div Yield:	1.1%

SECTORS BREAKDOWN

Technology	30.6%
Financials	16.5%
Consumer Disc.	16.0%
Industrials	12.0%
Healthcare	12.0%
Communications	5.5%
Consumer Stap.	2.5%
Materials	2.4%
Energy	1.2%
Utilities	0.7%
Real Estate	0.5%