

# US Momentum iINDEX

## QUICK FACTS

Index Launch 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%

## ELIGIBLE CRITERIA

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

## FUNDAMENTALS

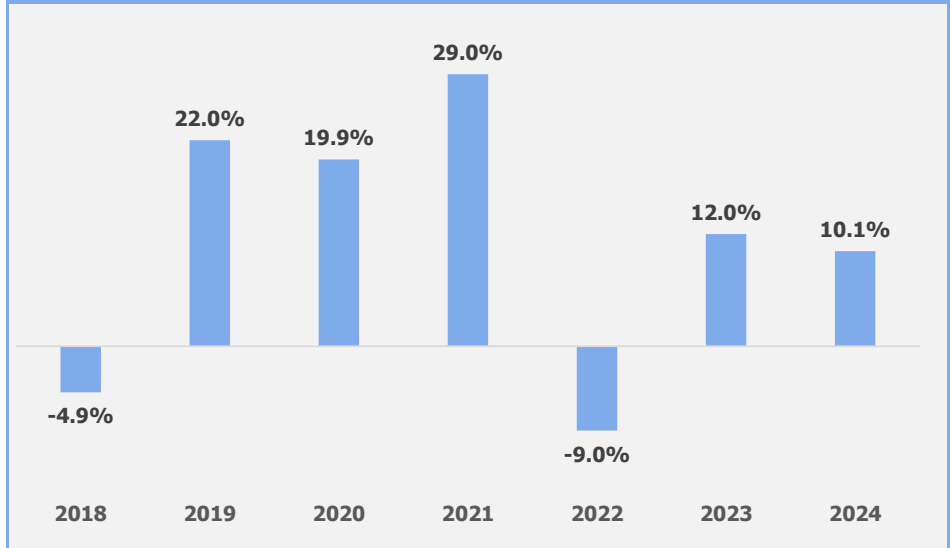
# of Constituents	179
P/E	25.4
P/B	6.9
Div Yield:	1.1%

## 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%

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

## ANNUAL PERFORMANCE



## HISTORICAL PERFORMANCE & RISK ANALYSIS

2024	Returns			Standard Deviation*			Sharp Ratio*		
	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 relevant central bank rate as a risk-free rate

## TOP 10 CONSTITUENTS BY INDEX WEIGHT

Security Name	Symbol	Index Weight
Novo-Nordisk - ADR	NVO US	3.2%
Taiwan Semiconductor - ADR	TSM US	3.1%
Eli Lilly and	LLY US	3.1%
Amazon.com	AMZN US	3.1%
Broadcom	AVGO US	2.9%
Toyota Motor - ADR	TM US	2.8%
Meta Platforms	META US	2.7%
Costco Wholesale	COST US	2.4%
ASML - ADR	ASML US	2.4%
Salesforce.com	CRM US	2.1%