# **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%