

New York, May 4, 2020

Indxx launches the Indxx US Fallen Knives Index

The index combines price momentum indicators with multiple financial health factors, thereby creating a portfolio of ‘fallen knives’ with considerable upside potential.

Indxx announces the launch of the [Indxx US Fallen Knives Index](#) (the “Index”). The Index (Ticker: IUSNIFE) is designed to track the performance of companies listed in the United States that have generated negative returns in the recent past, but are candidates for likely revival in the future based on their sound financial health. Each stock in the universe is carefully assessed by analyzing its momentum and a composite financial health score derived using multiple liquidity and solvency ratios.

Mean reversion of prices, as a concept, has been well studied and documented in financial literature. It is important, however, to be able to separate wheat from chaff, when it comes to stock selection, especially in this context. The Index seeks to achieve that by selecting stocks that have seen recent underperformance but based on several factors, may be due for a rebound.

“As a testament to our continued ability to create novel thematic and multi-factor indices, we’ve developed this unique index to allow for tracking of the well-known mean reversion and ‘fallen knives’ theories that have been documented in a number of financial studies over the years,” said Rahul Sen Sharma, Managing Partner at Indxx. “This index, thanks to also including built-in investability and liquidity filters, is one of the first indices built that will allow it to be used for liquid financial products.”

For more information on this index, please click [here](#)

About Indxx

Founded in 2005, Indxx endeavors to deliver innovative and custom indexing and calculation solutions to the investment management community at large.

Indxx and products tracking our indices have been nominated for and received numerous awards, including ‘Most Innovative ETF Index Provider’ for the Americas at the 14th Annual Global ETF Awards in July 2018.

For more information about Indxx, please visit: <http://www.indxx.com/>

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