

Exceptional & Rich U.S. 100™ Factsheet

AS OF JANUARY 13, 2023

Description

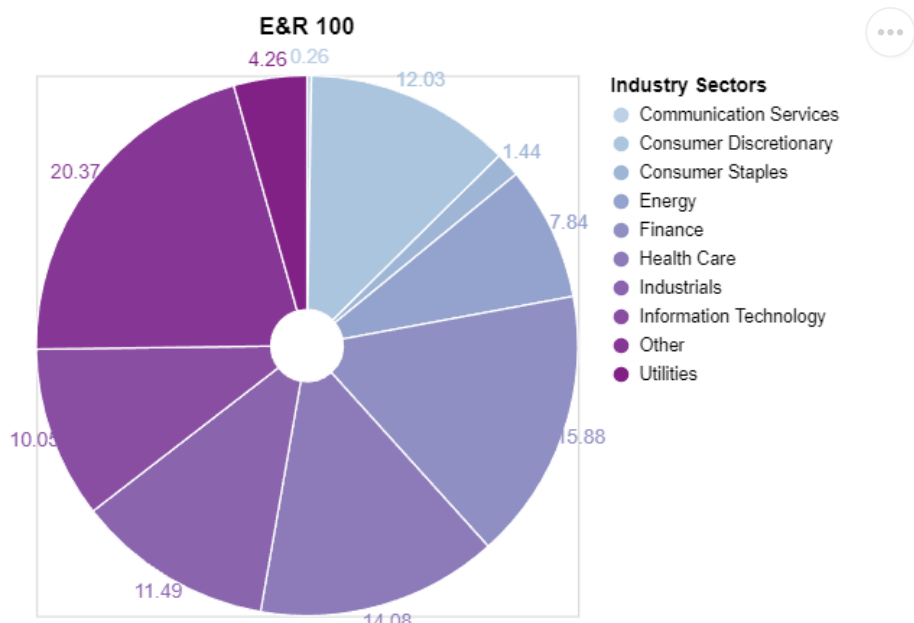
Exceptional & Rich U.S. 100 Index [E&R 100] has been created to improve the statistical and scientific design flaws of the market capitalization methodology used in the S&P 100, which is widely regarded as the best single gauge of large-cap U.S. equities. Unlike market capitalization methodology which is risk-increasing and return-reducing owing to its concentration, the E&R is designed to own 100 large-cap U.S. equities, and deliver higher risk-weighted excess returns while maintaining low tracking error vs. the S&P 100.

Methodology

The methodology is based on a modern science innovation, which uses Reversion-Divergence framework to dynamically score, weight and rebalance components in a group to deliver higher risk-weighted excess returns. The method removes the conflict between Efficient and Inefficient market thinking, statistically normal and non-normal behavior, or in simple terms the conflict between Value and Growth investing. The methodology is not Size biased, and obviates the need for concentration and running after winners but rather adopts a slower weight readjustment compared to the S&P 100.

1. Exceptional & Rich U.S. 100 - Inception date January 2007

1.1. Sector Breakdown

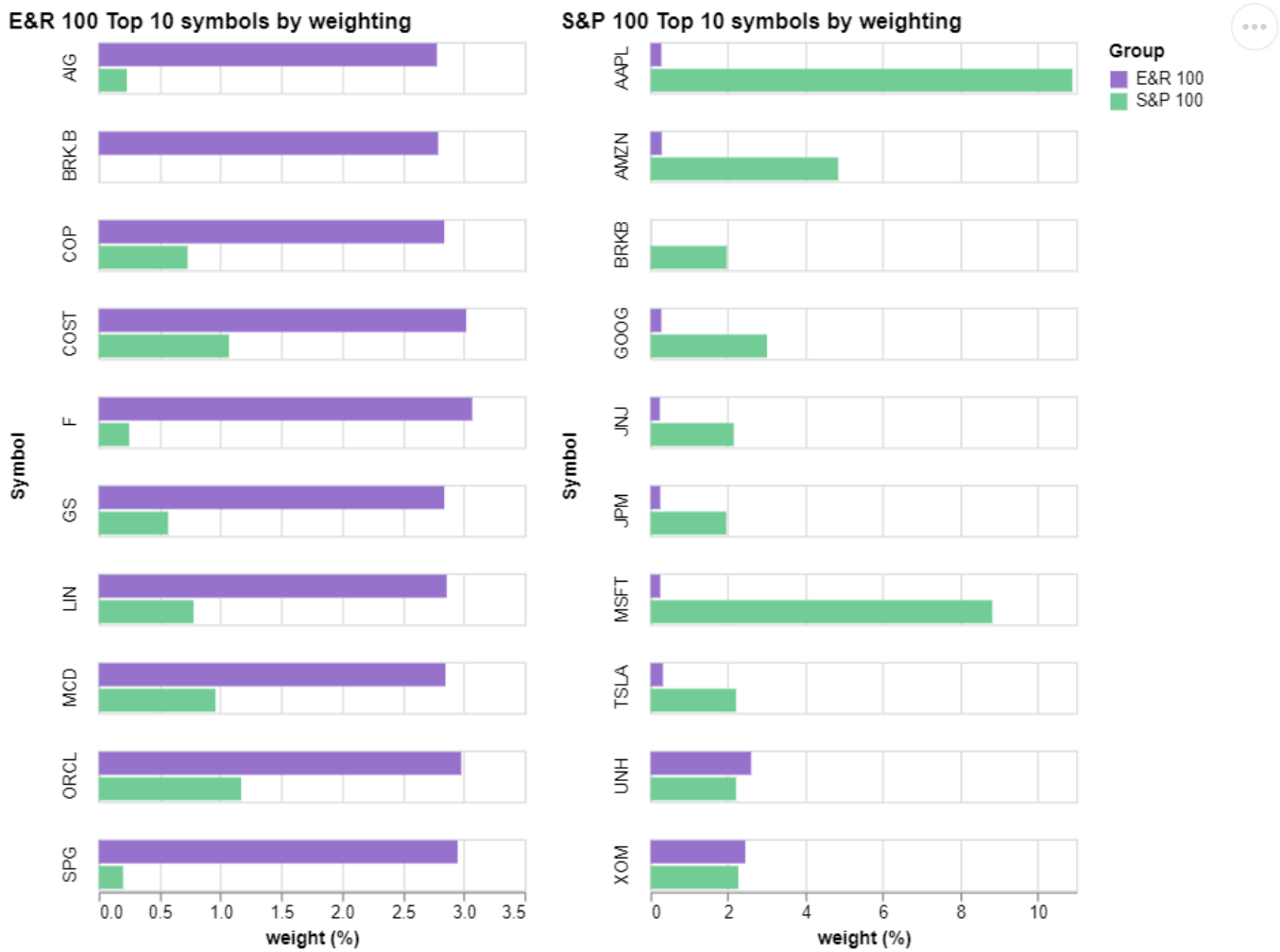


1.2. Top 10 Components

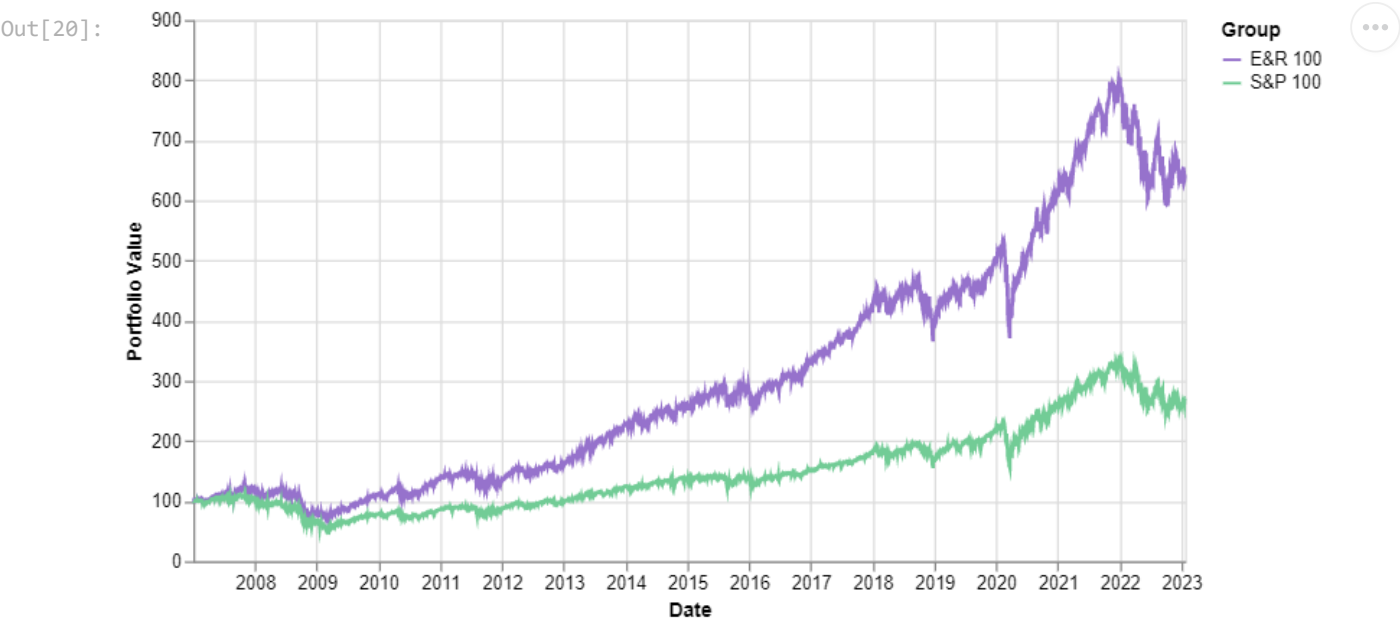
Out[18]:

	Nr./Symbol	Name	Current Price	P&L(%)	E&R 100 Proportion(%)
1	F	Ford Motor Co	12.80	10.06	3.07
2	COST	COSTCO WHOLESALE CORP	492.61	8.19	3.02
3	ORCL	Oracle Corp	88.97	6.99	2.98
4	SPG	Simon Property Group Inc	124.97	5.70	2.95
5	LIN	Linde Plc	326.49	2.46	2.86
6	MCD	MCDONALD'S CORP	269.29	2.33	2.85
7	GS	Goldman Sachs Group Inc/The	349.14	1.68	2.84
8	COP	CONOCOPHILLIPS	120.13	1.81	2.84
9	BRK.B	Berkshire Hathaway Inc Del [Brk.B]	310.42	0.09	2.79
10	AIG	American International Group Inc	63.10	-0.39	2.78

1.3. Top 10 Comparisons



1.4. Performance Plot Since January 2007



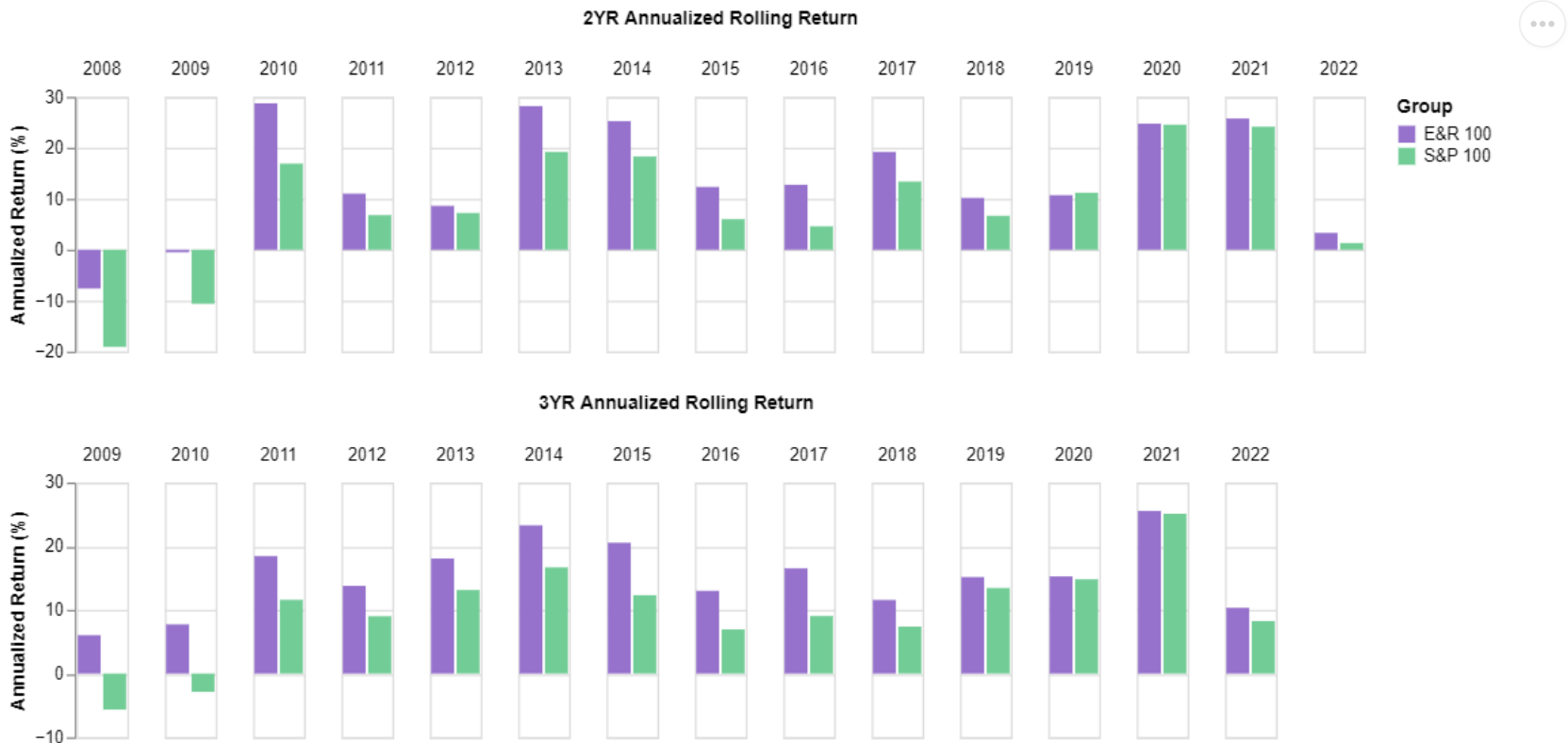
1.5. Performance Metrics

The table illustrates the performance across various parameters. The Performance (%) of Portfolio from different starting points, Current portfolio value of the funds invested at inception, Annualized (%) Returns, Annualized Standard Deviation (%), Average Tracking Error (%) and Average Information Ratio (%).

Out[21]:

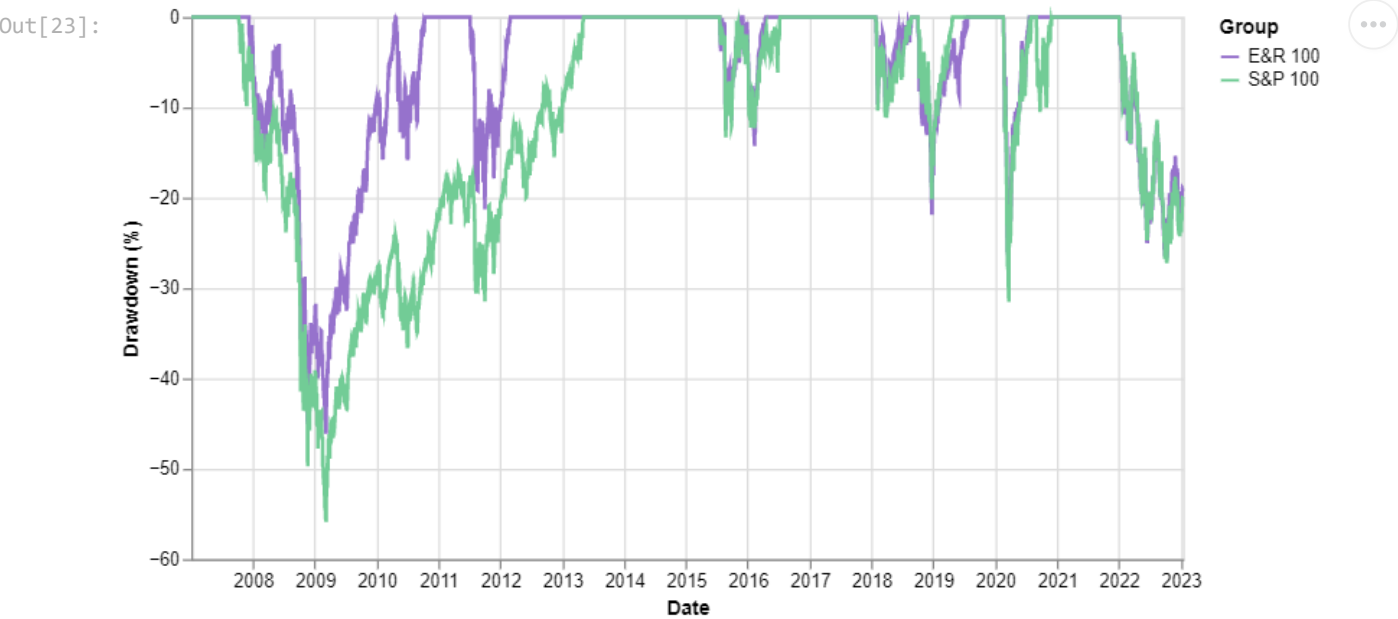
	Nr./Name	E&R 100	S&P 100
1	Performance (%) since January 2008	435.19	160.99
2	Performance (%) since January 2013	303.42	176.74
3	Performance (%) since January 2018	54.51	51.24
4	Performance (%) since January 2023	0.88	4.7
5	Current Portfolio Value (Invested in January 2007)	643.46	271.01
6	Annualized (%) Return (Since January 2007)	12.29	6.4
7	Annualized Std. Deviation (%)	19.99	19.95
8	Average Tracking Error (%)	4.13	-
9	Average Information Ratio (%)	1.39	-

1.6. Annualized Rolling Return



1.7. Drawdown Analysis

A daily time series plot illustrating drawdowns of more than 10% from peak equity.



Out[24]:

	Nr./Portfolio Drawdowns (%)	Start date	End date	Maximum (%)	Days
1	-	10-Dec-07	22-Apr-10	-46.13	864
2	-	23-Apr-10	13-Oct-10	-15.63	173
3	-	7-Jul-11	1-Mar-12	-21.30	238
4	-	20-Jul-15	1-Dec-15	-12.47	134
5	-	4-Dec-15	18-Apr-16	-14.27	136
6	-	26-Jan-18	27-Aug-18	-10.47	213
7	-	1-Oct-18	24-Jul-19	-21.69	296
8	-	19-Feb-20	22-Jul-20	-29.84	154
9	-	4-Jan-22	28-Feb-23	-26.63	420

Out[25]:

	Nr./Benchmark Drawdowns (%)	Start date	End date	Maximum (%)	Days
1	-	9-Oct-07	7-May-13	-55.86	2037
2	-	20-Jul-15	11-Jul-16	-13.33	357
3	-	26-Jan-18	27-Aug-18	-11.17	213
4	-	3-Oct-18	26-Apr-19	-19.96	205
5	-	19-Feb-20	3-Aug-20	-31.53	166
6	-	2-Sep-20	1-Dec-20	-10.50	90
7	-	3-Jan-22	28-Feb-23	-27.23	421

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