

Nasdaq RMIVG 20 Listing [2014-2021] Factsheet

AS OF APRIL 9, 2021

Description

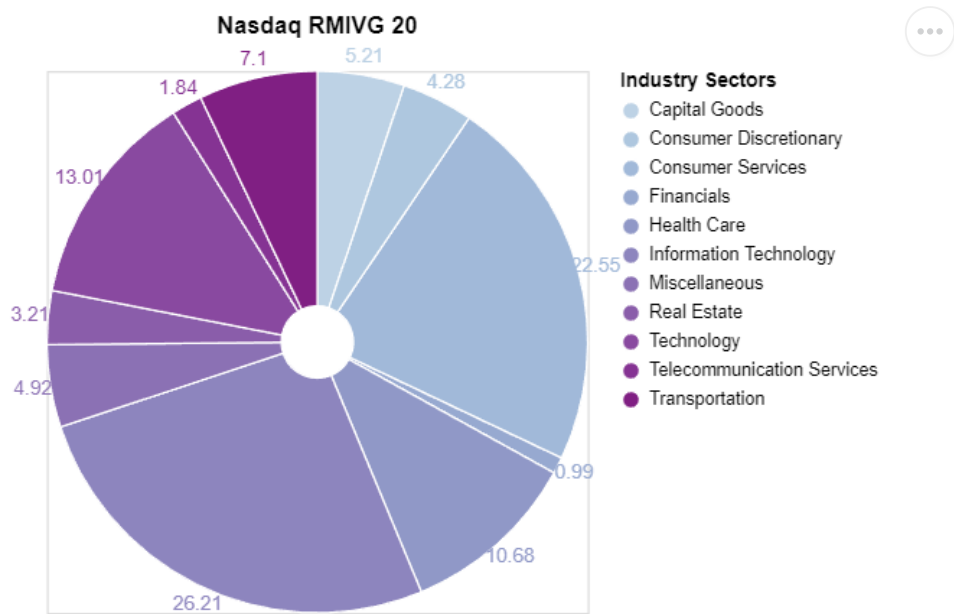
Nasdaq Orpheus RMIVG 20 was created to improve the statistical and scientific design flaws of the market capitalization methodology used in the Nasdaq U.S. Benchmark Index. Unlike market capitalization methodology which is risk-increasing and return-reducing owing to its concentration, the Nasdaq RMIVG 20 was designed to own 20 large-cap Nasdaq U.S. equities and deliver higher risk-weighted excess returns while maintaining low tracking error vs. the respective benchmark. The Model was listed on August 4, 2014, under the symbol RMIVG20 till April 9, 2021.

Methodology

The methodology is based on a modern science innovation, which uses the 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 market capitalized benchmarks.

1. Nasdaq RMIVG 20 - August 2014 to April 2021

1.1. Sector Breakdown

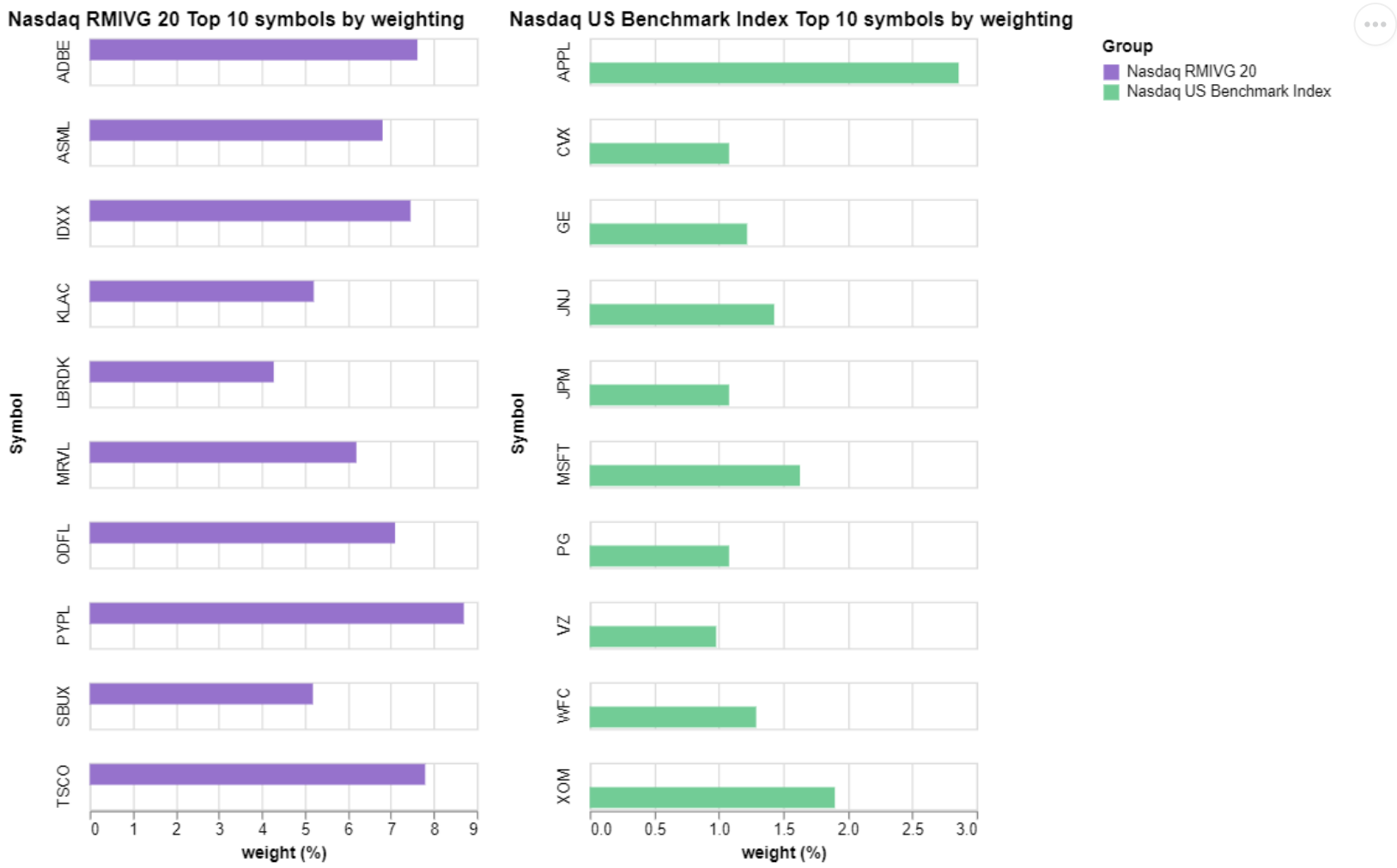


1.2. Top 10 Components

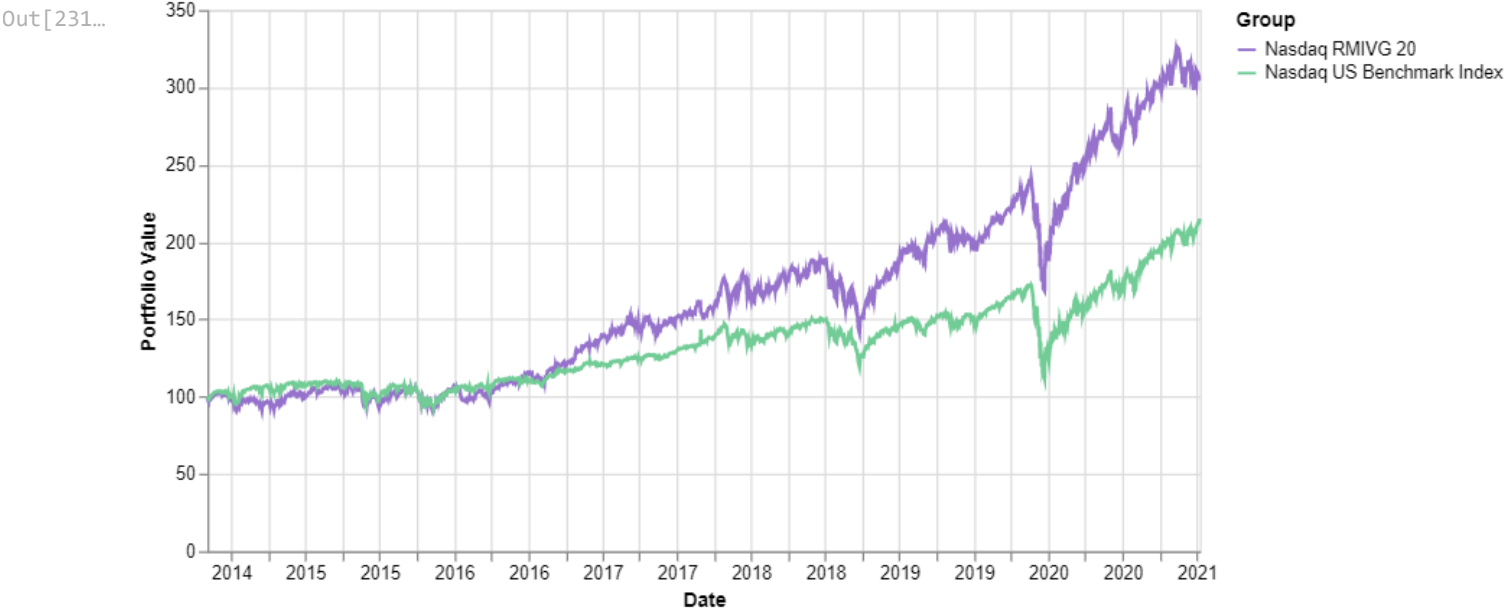
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	Nr./Symbol	Name	Current Price	P&L(%)	Nasdaq RMIVG 20 Proportion(%)
1	PYPL	PayPal Holdings Inc	175.79	71.45	8.70
2	TSCO	Tractor Supply CO	138.15	53.84	7.80
3	ADBE	Adobe Systems Inc	474.30	21.72	7.62
4	IDXX	IDEXX Laboratories Inc	354.20	35.64	7.46
5	ODFL	Old Dominion Freight Line Inc.	190.50	13.39	7.10
6	ASML	Asml Holdings NY Reg ADR	366.31	23.78	6.81
7	MRVL	Marvell Technology Inc	38.71	12.63	6.20
8	KLAC	KLA-Tencor Corp	180.49	4.68	5.21
9	SBUX	STARBUCKS CORP	86.75	4.25	5.19
10	LBRDK	Liberty Broadbd C	140.81	31.71	4.28

1.3. Top 10 Comparisons



1.4. Performance Plot Since August 2014



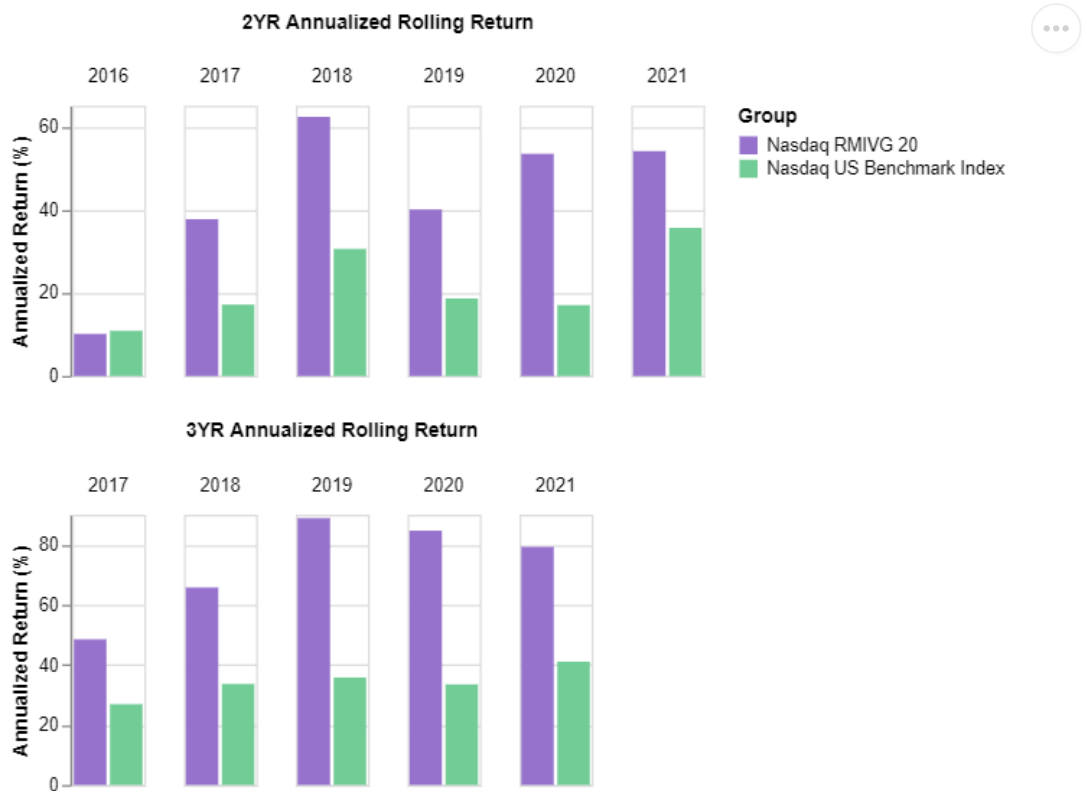
1.5. Performance Metrics

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 (%).

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	Nr./Name	Nasdaq RMIVG 20	Nasdaq US Benchmark Index
1	Performance (%) since January 2015	218.83	103.41
2	Performance (%) since January 2016	199.72	109.68
3	Performance (%) since January 2017	154.06	84.92
4	Performance (%) since January 2018	92.31	55.34
5	Performance (%) since January 2019	99.23	68.49
6	Performance (%) since January 2020	36.84	30.1
7	Average Holding Period (Days)	335.00	-
8	Current Portfolio Value (Invested in August 2014)	306.38	215.11
9	Annualized (%) Return (Since August 2014)	18.23	12.14
10	Annualized Std. Deviation	16.44	15.97
11	Tracking Error	11.19	-
12	Information Ratio	0.54	-

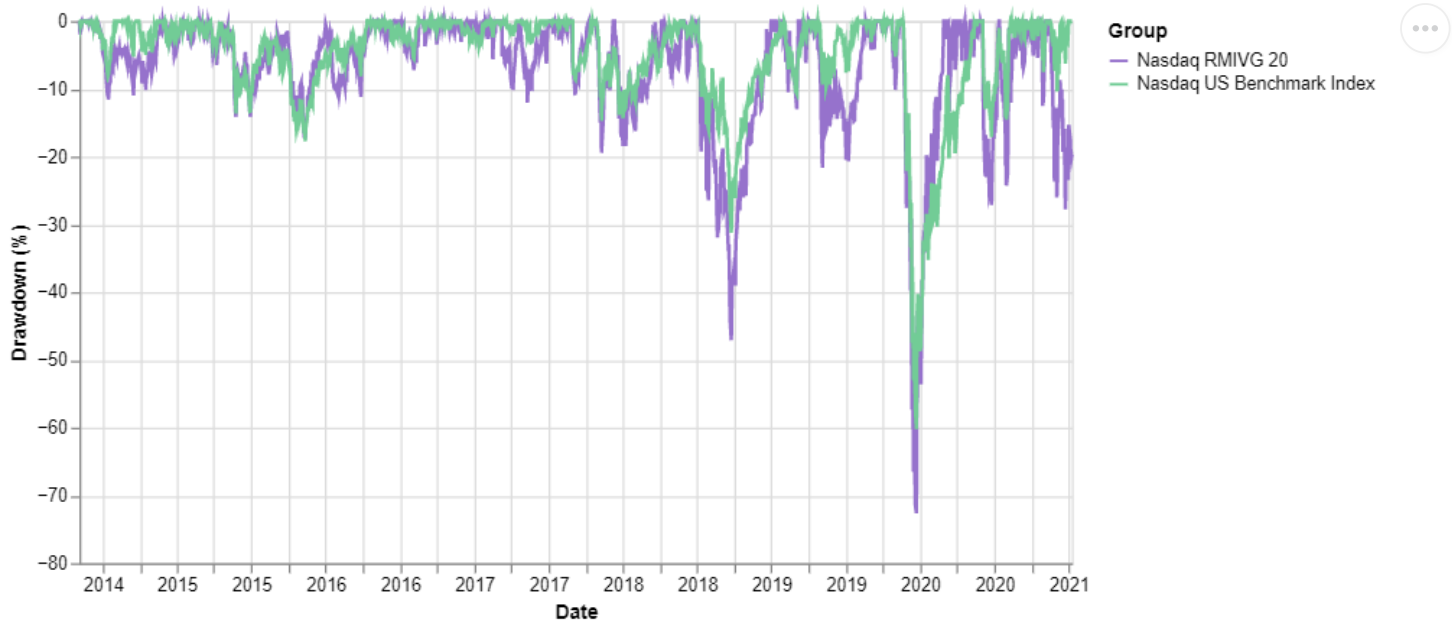
1.6. Annualized Rolling Return



1.7. Drawdown Analysis

A daily time series plot illustrating drawdowns from peak equity.

Out[234...



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