alphablock

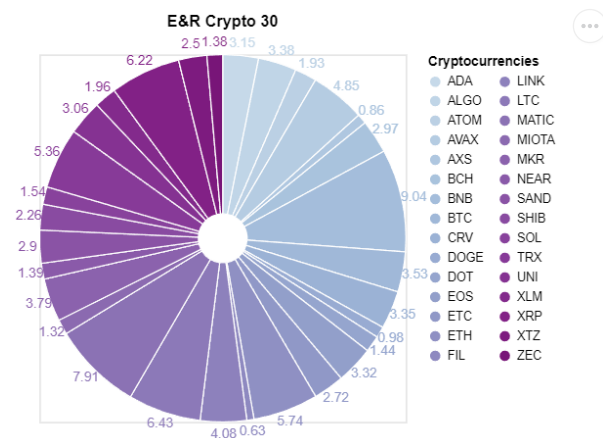Exceptional & Rich Crypto 30™ Factsheet

Description

Exceptional & Rich Crypto 30 Index [E&R Crypto 30] has been created to improve the statistical and scientific design flaws of the market capitalization methodology (MCAP) used in benchmarks. Unlike market capitalization methodology which is risk-increasing and return-reducing owing to its concentration, the E&R is designed to own 30 large-cap crypto assets, and deliver higher risk-weighted excess returns while maintaining low tracking error vs. a MCAP benchmark with the same 30 components.

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 a MCAP benchmark. The Crypto benchmark is build by 80% allocation to top 20% crypto yearly best performers. The universe is maintained on a yearly basis.

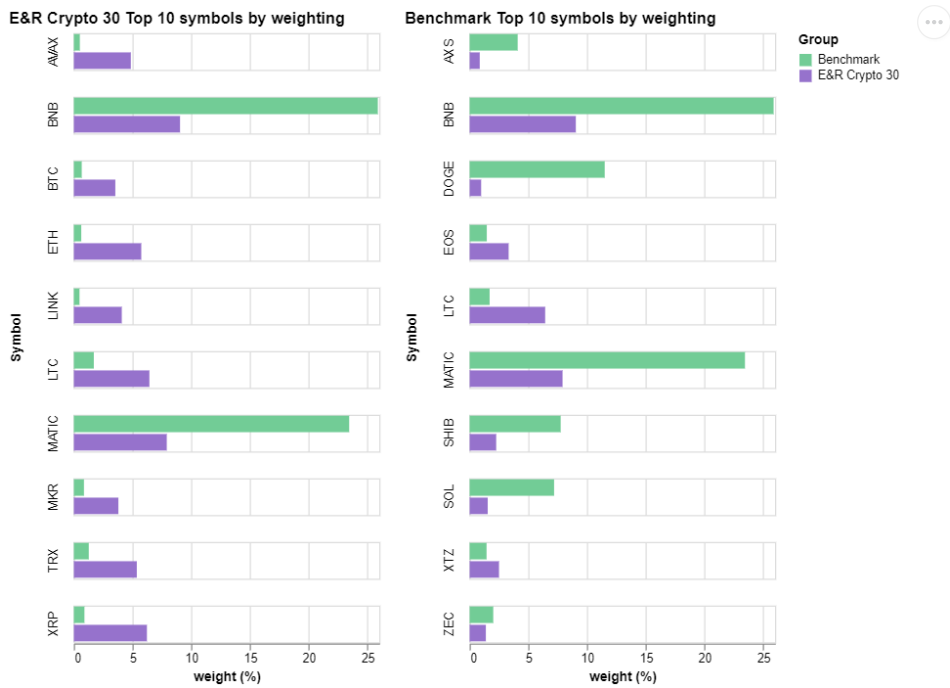# 1. Exceptional & Rich Crypto 30 - Inception date November 2021

1.1. Industry Breakdown

E&R Crypto 30

1.2. Top 10 Components

	Nr./Symbol	Name	Current Price	P&L(%)	E&R Crypto 30 Proportion(%)
1	BNB	Binance Coin	331.20	34.56	9.04
2	MATIC	Polygon	1.01	-14.22	7.91
3	LTC	Litecoin	89.69	48.10	6.43
4	XRP	XRP	0.47	-24.00	6.22
5	ETH	Ethereum	1908.79	25.60	5.74
6	TRX	TRON	0.07	6.88	5.36
7	AVAX	Avalanche	17.72	-6.02	4.85
8	LINK	Chainlink	7.17	0.96	4.08
9	MKR	Maker	702.82	-67.21	3.79
10	BTC	Bitcoin	29473.79	72.48	3.53

1.3. Top 10 Comparisons

1.4. Performance Plot Since November 2021
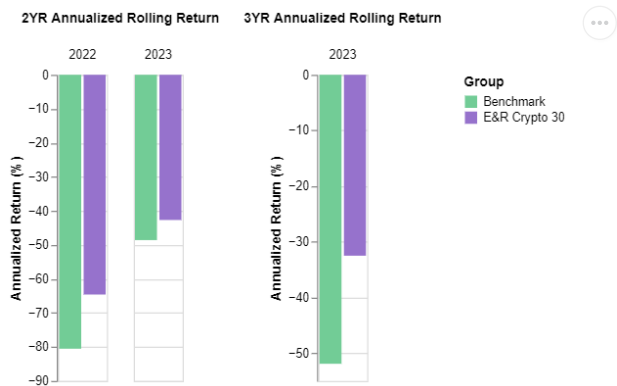
Out[19]:

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[20]:

	Nr./Name	E&R Crypto 30	Benchmark
1	Performance (%) since January 2022	-70.39	-77.06
2	Performance (%) since January 2023	31.94	-3.3
3	Current Portfolio Value (Invested in November 2021)	26.04	11.38
4	Annualized (%) Return (Since November 2021)	-54.08	-71.56
5	Annualized Std. Deviation (%)	62.90	82.63
6	Average Tracking Error (%)	51.07	-
7	Average Information Ratio (%)	0.17	-

1.6. Annualized Rolling Return

2YR Annualized Rolling Return   **3YR Annualized Rolling Return**

Group
■ Benchmark
■ E&R Crypto 30

1.7. Drawdown Analysis

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

Out[22]:

Group
— Benchmark
— E&R Crypto 30

Out[23]:

Nr./Portfolio Drawdowns (%)	Start date	End date	Maximum (%)	Days
1	- 9-Nov-21	26-Jul-23	-81.44	624

Out[24]:

Nr./Benchmark Drawdowns (%)	Start date	End date	Maximum (%)	Days
1	- 2-Nov-21	26-Jul-23	-90.5	631

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