

Exceptional & Rich BOTZ 28™ Factsheet

Inception date January 2023

Description

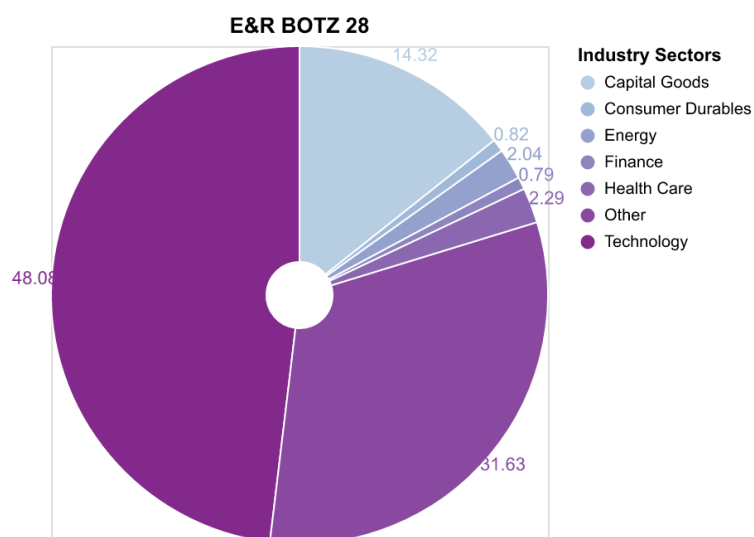
Exceptional & Rich BOTZ 28 Index [E&R BOTZ 28] has been created to improve the statistical and scientific design flaws of the market capitalization methodology used in the Gx Robotics & Artificial Intelligence ETF, which is widely regarded as the best single gauge of large-cap U.S. equities. Unlike market capitalization methodology which is risk-increasing and return-reducing owing to its concentration, the E&R is designed to own 28 large-cap U.S. equities, and deliver higher risk-weighted excess returns while maintaining low tracking error vs. the Gx Robotics & Artificial Intelligence ETF.

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 Gx Robotics & Artificial Intelligence ETF.

1. Exceptional & Rich BOTZ 28

1.1. Sector Breakdown (percentage)

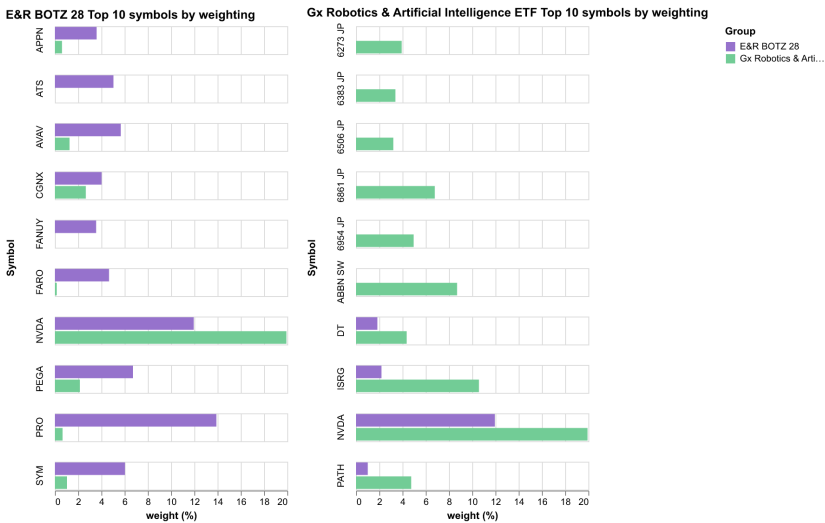


1.2. Top 10 Components

	Nr./Symbol	Name	Current Price	P&L(%)	E&R BOTZ 28 Proportion(%)
1	PRO	PROS Holdings Inc	35.67	90.75	13.90
2	NVDA	NVIDIA Corp	726.13	163.45	11.95
3	PEGA	Pegasystems Inc	64.88	16.06	6.72
4	SYM	Symbotic Inc	43.03	4.16	6.03
5	AVAV	Aerovironment Inc	124.44	95.91	5.67
6	ATS	Ats Corp Cda	39.27	-12.93	5.04
7	FARO	FARO Technologies Inc	22.64	-25.01	4.66
8	CGNX	Cognex Corp	38.20	-30.61	4.02
9	APPN	Appian Corp Cl A	37.23	-24.13	3.59
10	FANUY	Fanuc Ltd Unsp A ADR	13.34	-21.81	3.55

*In case components hit maximum weight constraints they are rebalanced back to lower inception weights.

1.3. Top 10 Comparisons



1.4. Performance Plot Since January 2021

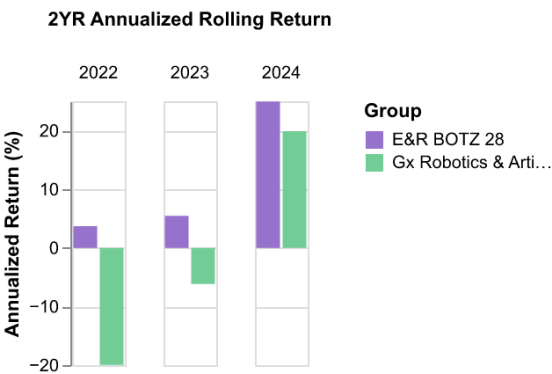


1.5. Performance Metrics

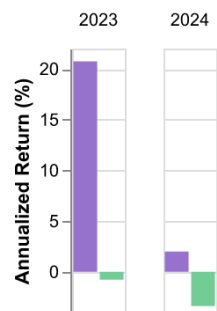
The table illustrates the performance across various parameters. The Performance (%) of Portfolio from different starting points, Current portfolio value of the funds invested at inception, Annualized (%) Returns, Annualized Standard Deviation (%), Average Tracking Error (%) and Average Information Ratio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

	Nr./Name	E&R BOTZ 28	Gx Robotics & Artificial Intelligence ETF
1	Performance (%) since January 2022	-4.72	-14.85
2	Performance (%) since January 2023	54.21	49.54
3	Performance (%) since January 2024	-3.30	7.82
4	Current Portfolio Value (Invested in January 2021)	153.67	93.01
5	Annualized (%) Return (Since January 2021)	14.68	-2.28
6	Annualized Std. Deviation (%)	31.53	26.71
7	Average Tracking Error (%)	19.20	-
8	Average Information Ratio (%)	1.27	-

1.6. Annualized Rolling Return

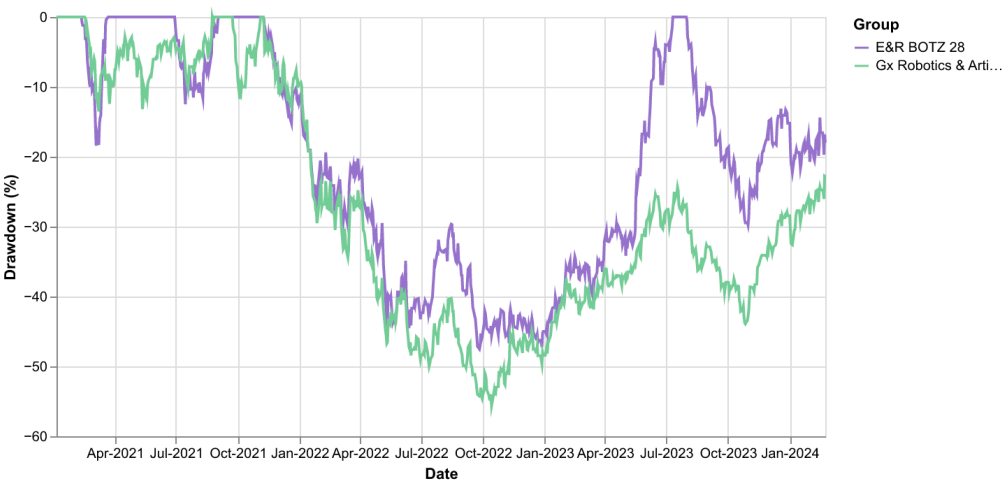


3YR Annualized Rolling Return



1.7. Drawdown Analysis

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



Nr./Portfolio Drawdowns (%)	Start date	End date	Maximum (%)	Days
1	- 10-Feb-21	22-Mar-21	-18.41	40
2	- 29-Jun-21	2-Sep-21	-12.49	65
3	- 8-Nov-21	11-Jul-23	-47.52	610
4	- 31-Jul-23	23-Feb-24	-29.79	207

Nr./Benchmark Drawdowns (%)	Start date	End date	Maximum (%)	Days
1	- 15-Feb-21	27-Aug-21	-13.52	193
2	- 23-Sep-21	4-Nov-21	-11.73	42
3	- 8-Nov-21	23-Feb-24	-55.64	837

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