May 12 ,2025

E&R XME 35™

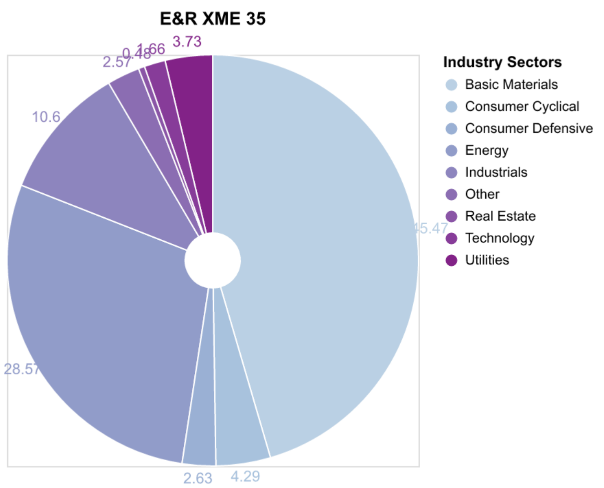
Inception date January 2014

Description

This model has been created to improve the statistical and scientific design flaws of the market capitalization methodology used in the benchmark, which is concentrated and weight obsessive. Unlike market capitalization methodology, which is risk-increasing and return-reducing due to its concentration, the 3N methodology developed by AlphaBlock is designed to deliver higher risk-weighted excess returns while maintaining low tracking error versus the respective benchmark.

1.Exceptional & Rich XME 35

1.1. Sector Breakdown (percentage)

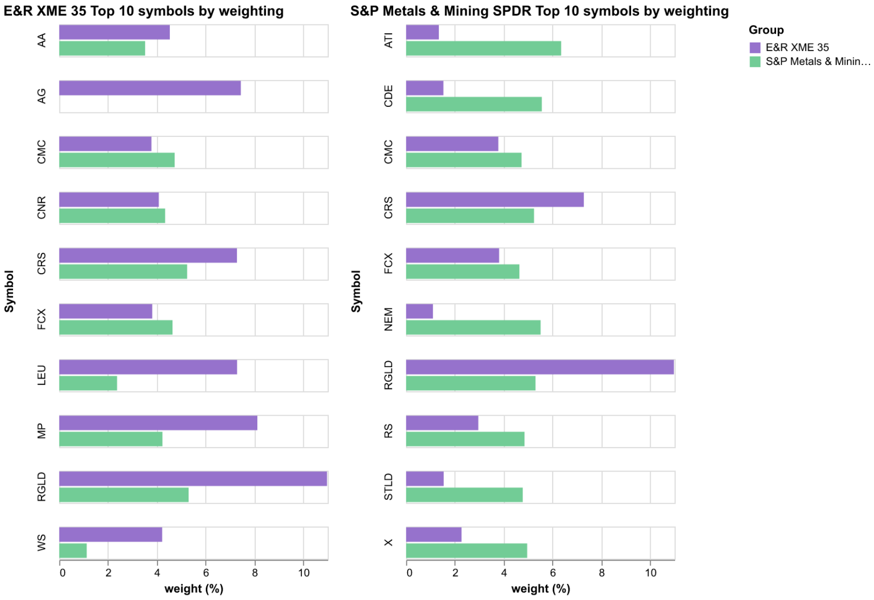


1.2. Top 10 Components

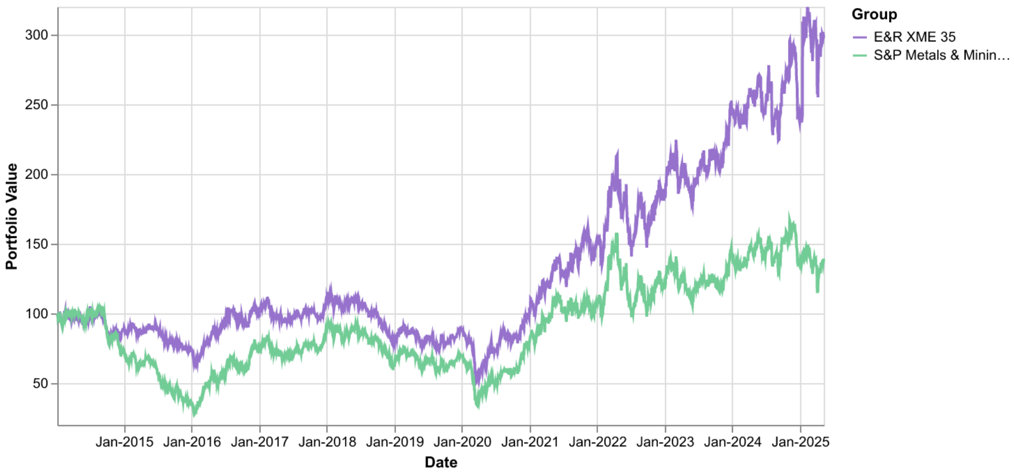
Nr./Symbol		Name	Current Price	P&L(%)	E&R XME 35 Proportion(%)
1	RGLD	Royal Gold Inc	184.41	50.42	10.97
2	MP	MP Materials Corp	21.95	54.36	8.12
3	AG	First Majestic Silver	5.90	1.03	7.44
4	LEU	Centrus Energy Corp	93.60	14.73	7.29
5	CRS	Carpenter Technology Corp	212.33	14.92	7.28
6	AA	Alcoa Corp	25.92	-34.33	4.53
7	WS	Worthington Steel Inc	26.01	-0.80	4.22
8	CNR	Core Natural Resources Inc	67.23	-29.76	4.08
9	FCX	Freeport-McMoRan Inc	37.86	-10.28	3.81
10	CMC	Commercial Metals Co	46.09	-11.07	3.78

*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 2014

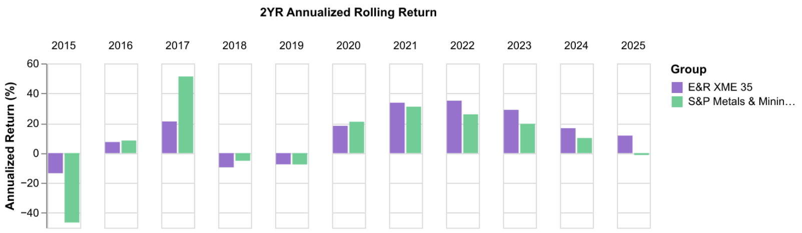


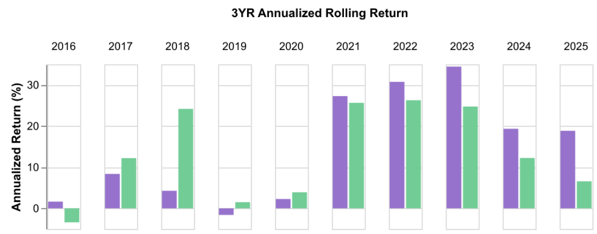
1.5. Performance Metrics

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 (%).

	Nr./Name	E&R XME 35	S&P Metals & Mining SPDR
1	Performance (%) since January 2015	237.92	89.24
2	Performance (%) since January 2018	179.57	60.57
3	Performance (%) since January 2021	199.91	74.64
4	Performance (%) since January 2025	25.49	2.91
5	Current Portfolio Value (Invested in January 2014)	299.95	139.28
6	Annualized (%) Return (Since January 2014)	10.17	2.96
7	Annualized Std. Deviation (%)	27.00	32.23
8	Average Tracking Error (%)	12.42	-
9	Average Information Ratio	0.38	-

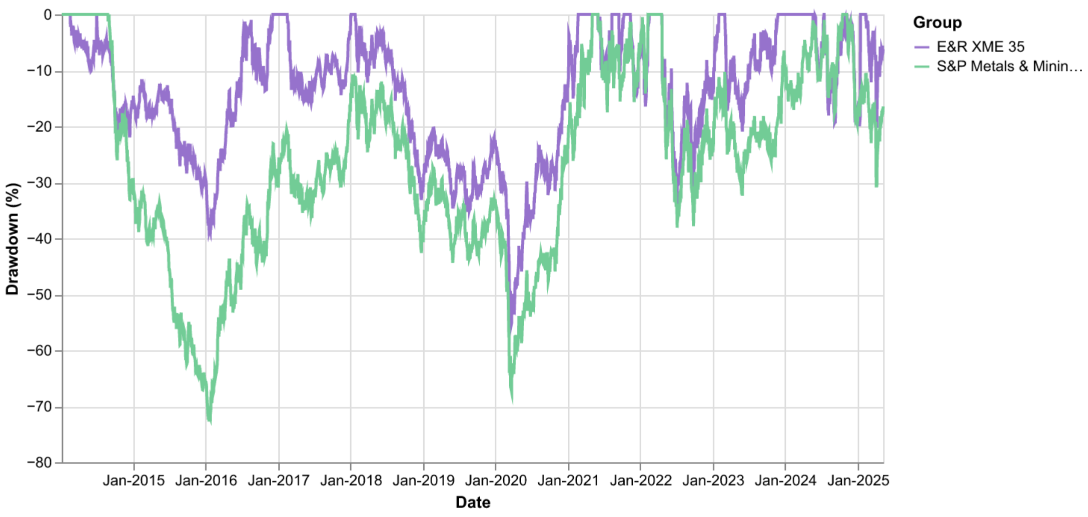
1.6. Annualized Rolling Return





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	-	2-Jul-14	5-Dec-16	-39.00	887
2	-	15-Feb-17	4-Jan-18	-15.90	323
3	-	24-Jan-18	22-Feb-21	-55.80	1125
4	-	1-Jun-21	11-Aug-21	-15.44	71
5	-	15-Sep-21	11-Oct-21	-10.20	26
6	-	12-Nov-21	16-Feb-22	-16.46	96
7	-	18-Apr-22	2-Feb-23	-33.95	290
8	-	3-Mar-23	27-Nov-23	-20.92	269
9	-	21-May-24	15-Jul-24	-10.41	55
10	-	16-Jul-24	6-Nov-24	-19.46	113
11	-	7-Nov-24	15-Jan-25	-19.97	69
12	-	10-Feb-25	9-May-25	-20.25	88

Nr./Benchmark Drawdowns (%)		Start date	End date	Maximum (%)	Days
1	-	26-Aug-14	5-May-21	-72.71	2444
2	-	2-Jun-21	11-Feb-22	-17.48	254
3	-	18-Apr-22	18-Oct-24	-38.09	914
4	-	6-Nov-24	9-May-25	-30.63	184

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