

Exceptional & Rich US 40 FQG ESG™

Inception date January 2019

Description

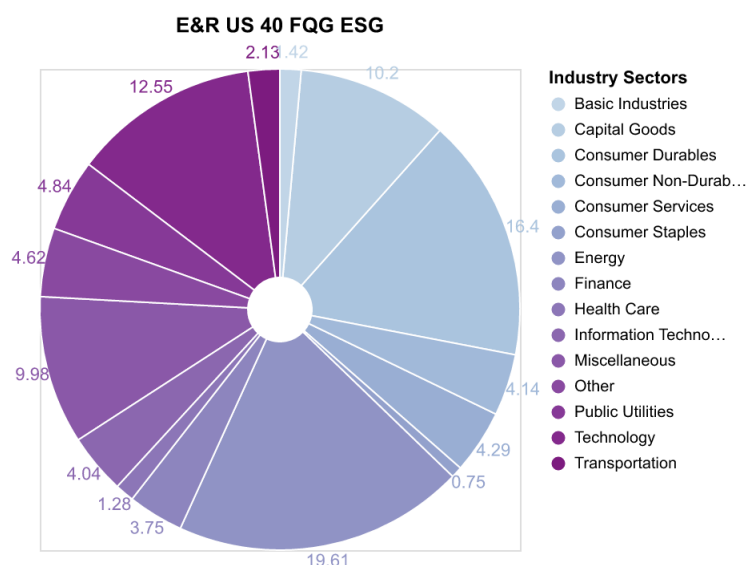
Exceptional & Rich US 40 FQG ESG Index [E&R US 40 FQG ESG], composed of 40 large-cap US equities, has been created to improve the statistical and scientific design flaws of the market capitalization methodology used in the S&P 100 SPDR, which is widely regarded as the best single gauge of large-cap US equities.

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 MCAP Methodology.

1. Exceptional & Rich US 40 FQG ESG

1.1. Sector Breakdown (percentage)

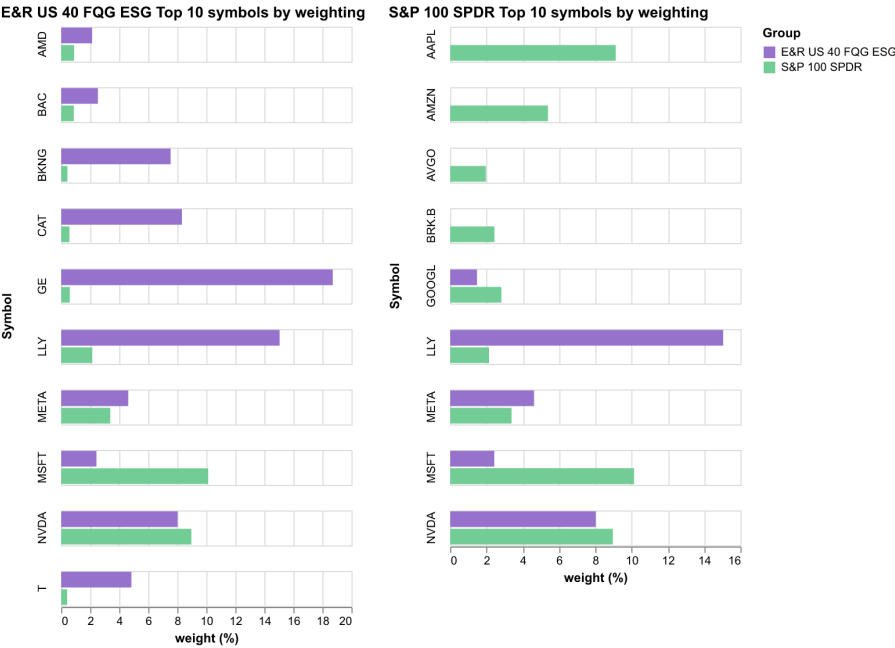


1.2. Top 10 Components

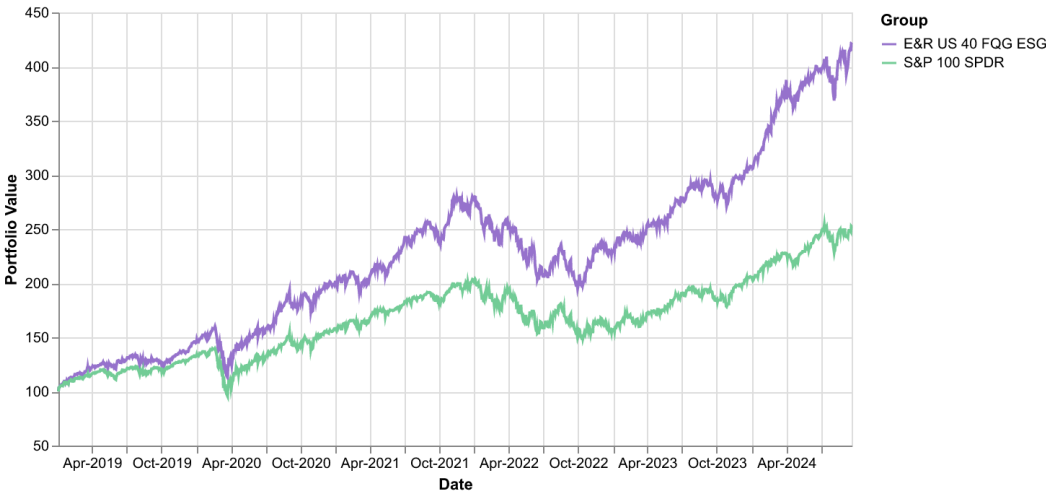
	Nr./Symbol	Name	Current Price	P&L(%)	E&R US 40 FQG ESG Proportion(%)
1	GE	GE Aerospace	187.43	117.03	18.71
2	LLY	Eli Lilly & Co	921.49	49.18	15.05
3	CAT	Caterpillar Inc	368.82	37.12	8.32
4	NVDA	NVIDIA Corp	116.00	34.94	8.02
5	BKNG	Booking Holdings Inc.	4064.01	19.28	7.54
6	T	AT&T Inc.	21.54	15.31	4.84
7	META	Meta Platforms Inc	561.35	10.08	4.62
8	BAC	Bank of America Corp	40.27	7.56	2.53
9	MSFT	Microsoft Corp	435.27	3.52	2.43
10	AMD	Advanced Micro Devices Inc	155.95	41.09	2.13

*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 2019

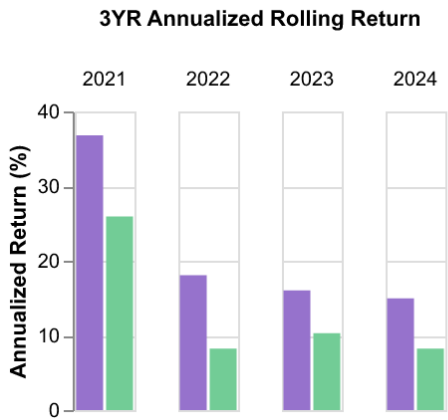
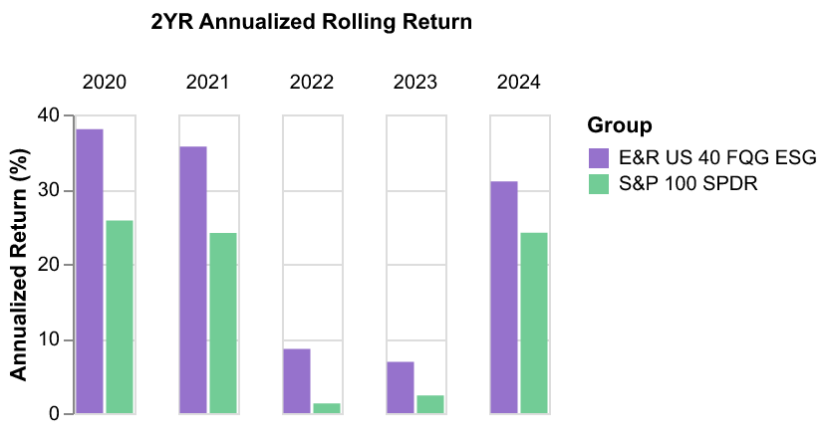


1.5. Performance Metrics

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 (%).

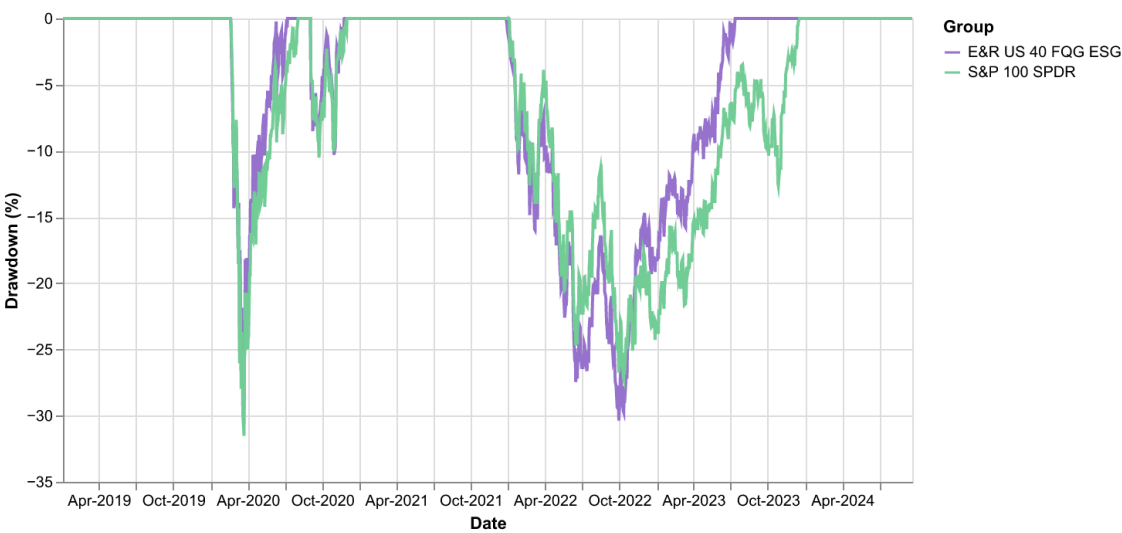
	Nr./Name	E&R US 40 FQG ESG	S&P 100 SPDR
1	Performance (%) since January 2020	190.81	90.14
2	Performance (%) since January 2021	110.11	59.38
3	Performance (%) since January 2022	51.01	23.55
4	Performance (%) since January 2024	37.23	22.62
5	Current Portfolio Value (Invested in January 2019)	422.40	252.02
6	Annualized (%) Return (Since January 2019)	28.66	17.55
7	Annualized Std. Deviation (%)	21.55	20.39
8	Average Tracking Error (%)	6.89	-
9	Average Information Ratio (%)	1.27	-

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 (%)					Nr./Benchmark Drawdowns (%)				
	Start date	End date	Maximum (%)	Days		Start date	End date	Maximum (%)	Days
1	-	Start Date	End Date	Maximum(%)	Days	1	-	19-Feb-20	3-Aug-20
2	-	19-Feb-20	8-Jul-20	-29.5	140	2	-	2-Sep-20	1-Dec-20
3	-	2-Sep-20	25-Nov-20	-10.3	84	3	-	3-Jan-22	18-Dec-23
4	NaN	27-Dec-21	13-Jul-23	-30.37	563				

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