

# phaseinvest US-PI-MOM50



Factsheet | September 22, 2023

## KEY FACTS

### Investment Objective:

phaseinvest US-PI-MOM50 holds securities with the best risk-adjusted momentum attribute in large cap US equities as identified by its proprietary regime identification model.

**Universe:** Top 500 US companies by market capitalisation

**Number of target holdings:** 50

**Rebalance frequency:** Quarterly

**Launch Date:** 06/30/2023

## PERFORMANCE SUMMARY (%)

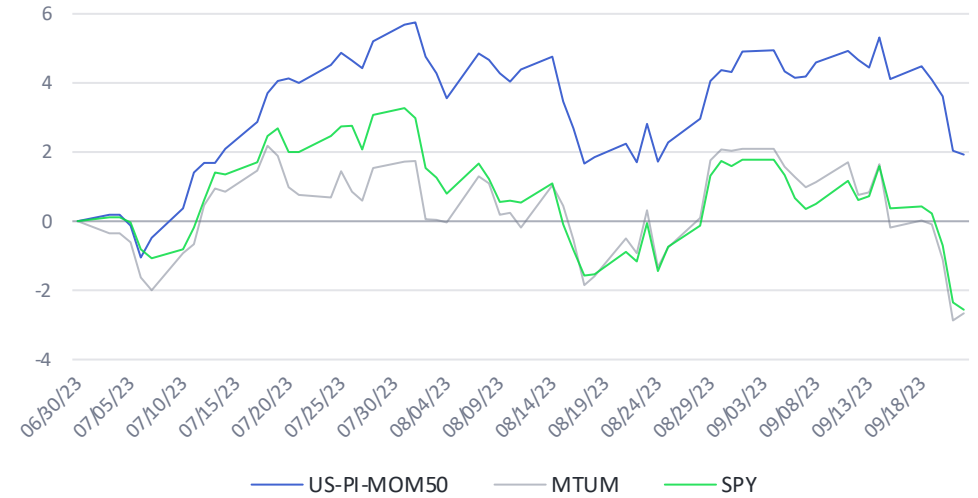
	US-PI-MOM50	MTUM	SPY
1M	-0.86	-2.97	-2.50
QTD	1.94	-2.66	-2.56
YTD	-	-	-
1Y	-	-	-
Inception	1.94	-2.66	-2.56
Annualised	-	-	-

*This page shows the performance statistics of the live index since launch.*

## Cumulative Return (%)

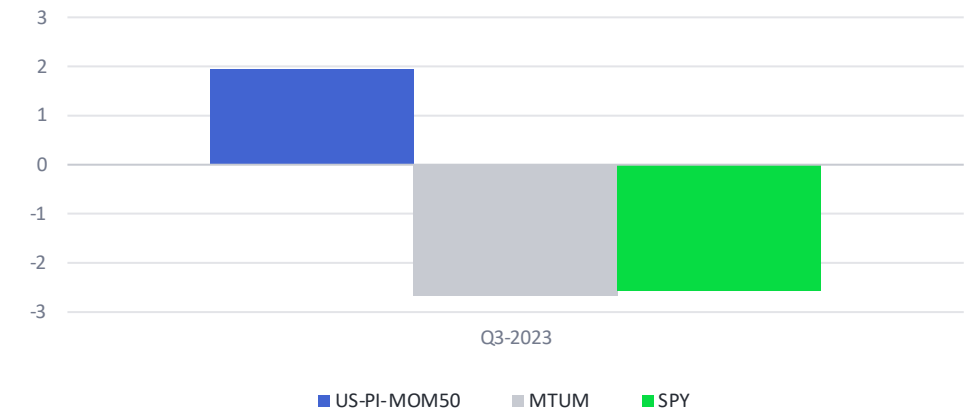
vs MTUM & SPY

Jun 30, 2023 = 0%



## Quarterly Returns (%)

vs MTUM & SPY

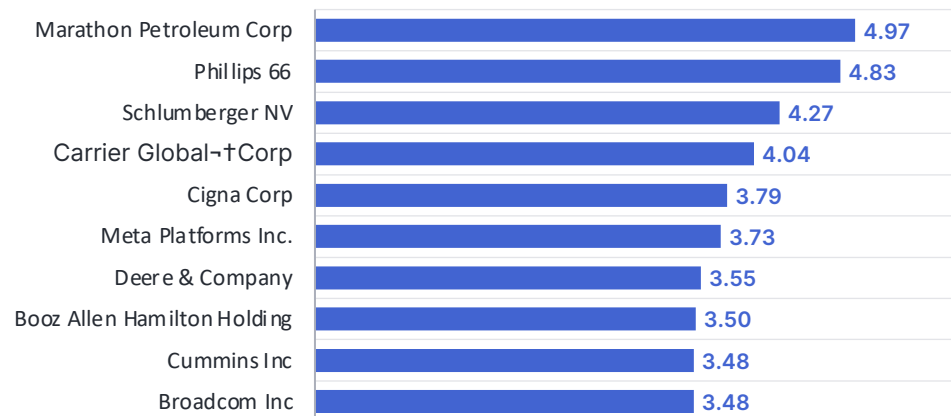


## FEATURES

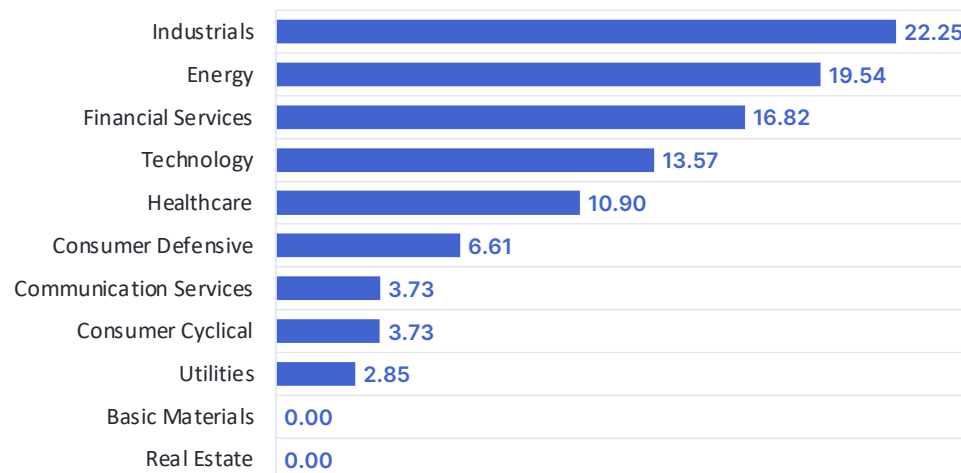
<p><b>Investability</b></p> <p>Stocks selection and weight assignment is controlled to ensure that entire portfolio is investible.</p>
<p><b>Liquidity</b></p> <p>Stock weight assignment is a function of average daily volume to ensure that the portfolio is tradeable.</p>
<p><b>Transparency</b></p> <p>The portfolio is constructed using a systematic, rules-based investment process.</p>
<p><b>Diversification</b></p> <p>Portfolio is diversified in terms of number of names and position size to minimise concentration risk.</p>
<p><b>Drawdowns</b></p> <p>Portfolio achieves controlled drawdowns.</p>
<p><b>Allocation</b></p> <p>Portfolio assumes significant sector bets to be aligned with its investment objective and to risk manage ancillary factors.</p>
<p><b>Dividend Yield (%)</b></p> <p>1.79</p>

## TOP 10 HOLDINGS

represent 39.66% of the portfolio as of date of the factsheet



## SECTOR ALLOCATION (%)



# phaseinvest US-PI-MOM50



Simulation period | 12/31/2015 to 06/30/2023

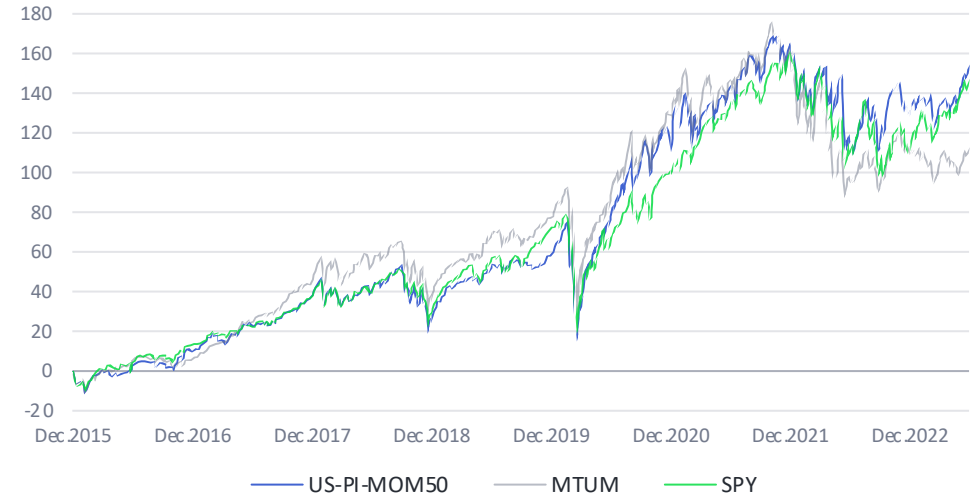
## BACKTEST SUMMARY (%)

	US-PI-MOM50	MTUM	SPY
Cumulative Return (%)	154.42	112.82	147.50
Annualised Return (%)	12.78	10.21	12.38
Annualised Volatility (%)	16.75	17.44	15.58
IR (Information Ratio)	0.76	0.59	0.79
Annual Turnover (%)	188	-	-
Rel. Return Hit Rate (%)	-	67	68
Rel. Drawdown Hit Rate (%)	-	64	39
Average Drawdown (%)	-5	-8	-5

## Cumulative Return (%)

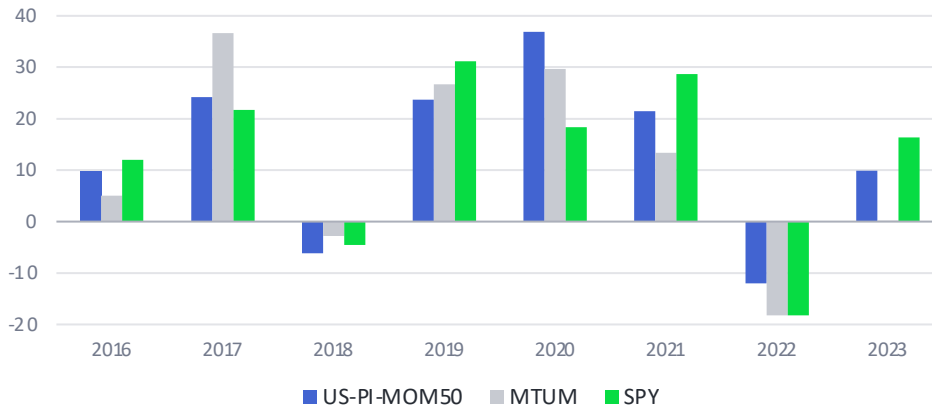
vs MTUM & SPY

Dec 31, 2015 = 0%



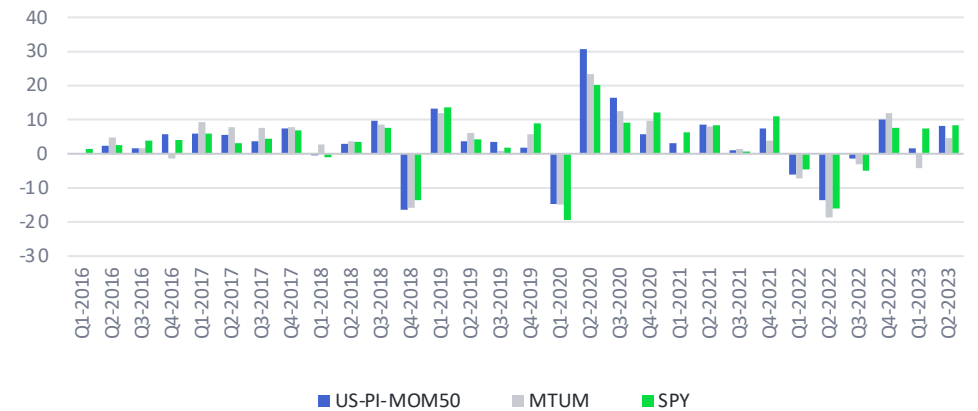
## Annual Returns (%)

vs MTUM & SPY



## Quarterly Returns (%)

vs MTUM & SPY



# phaseinvest US-PI-MOM50



Simulation period | 12/31/2015 to 06/30/2023

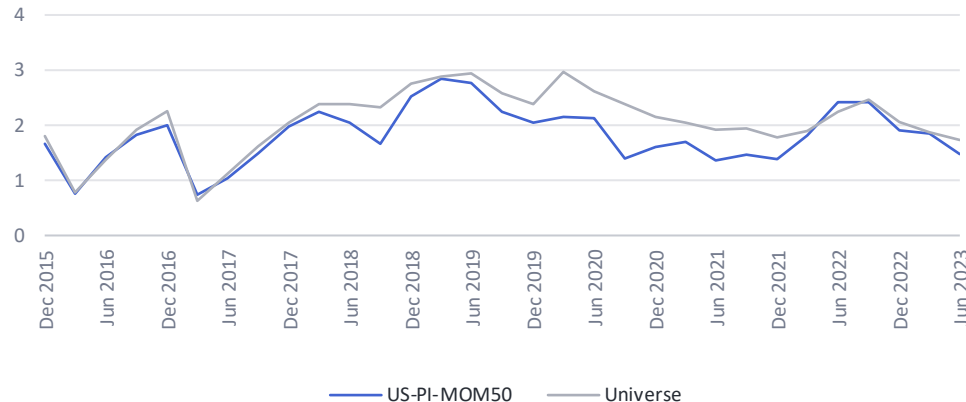
## PORTFOLIO ATTRIBUTES

### TURNOVER (%)



### DIVIDEND YIELD (%)

vs Universe



## INVESTMENT OBJECTIVE

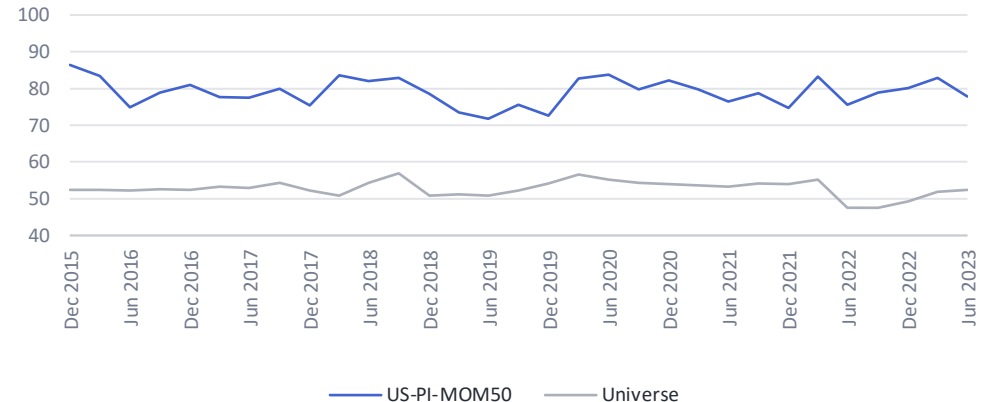
phaseinvest US-PI-MOM50 holds securities with the best risk-adjusted momentum attribute in large cap US equities as identified by its proprietary regime identification model.

Portfolio maintains a strong positive factor exposure to its target factor to ensure alignment with its investment objective.

A high percentile represents a more favourable position within a dataset, indicating the percentage of values that are equal to or below it.

### MOMENTUM PERCENTILE EXPOSURE

vs Universe



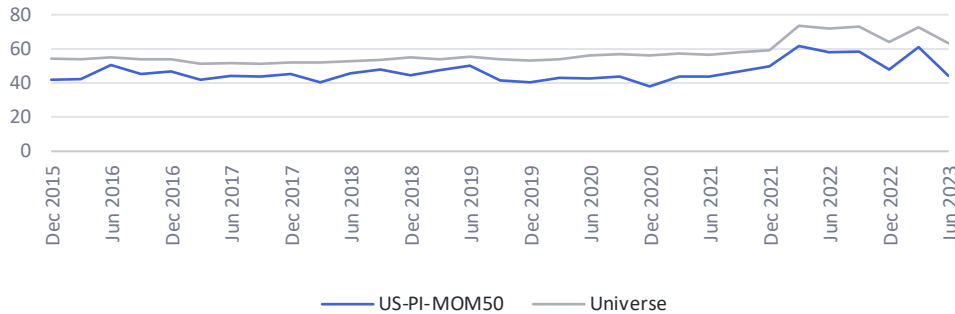
Simulation period | 12/31/2015 to 06/30/2023

## RISK MANAGEMENT

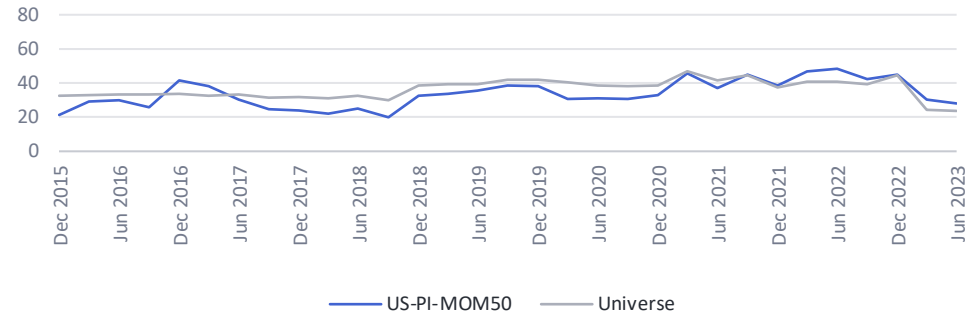
### Controlled Risks

Portfolio maintains neutral factor bets to ancillary risk factors, thereby minimising their influence on portfolio return. An exposure percentile value of circa 50 indicates an exposure value comparable to the universe median.

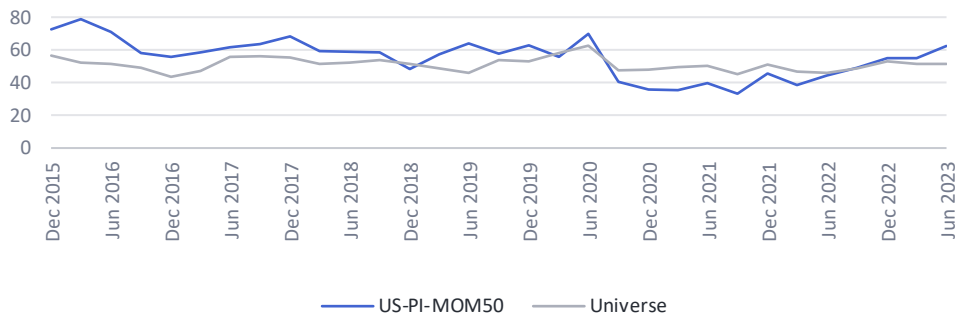
### SIZE PERCENTILE vs Universe



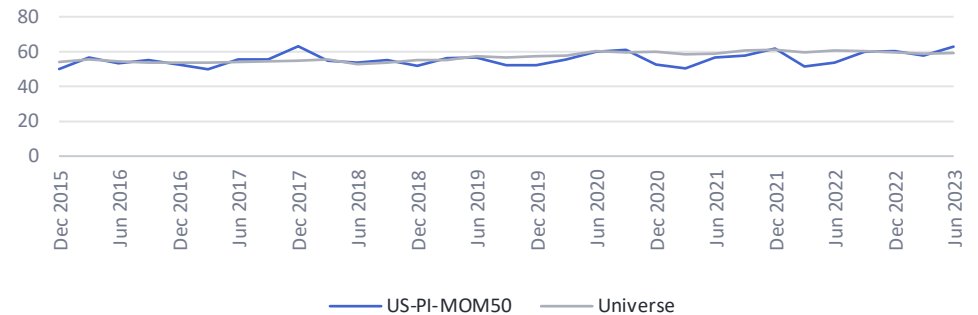
### VALUE PERCENTILE vs Universe



### VOLATILITY PERCENTILE vs Universe



### QUALITY PERCENTILE vs Universe



## CONTACT

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