

# **HedgeSPA**

## **Enhanced US Index – 30 Stocks**

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**HedgeSPA**

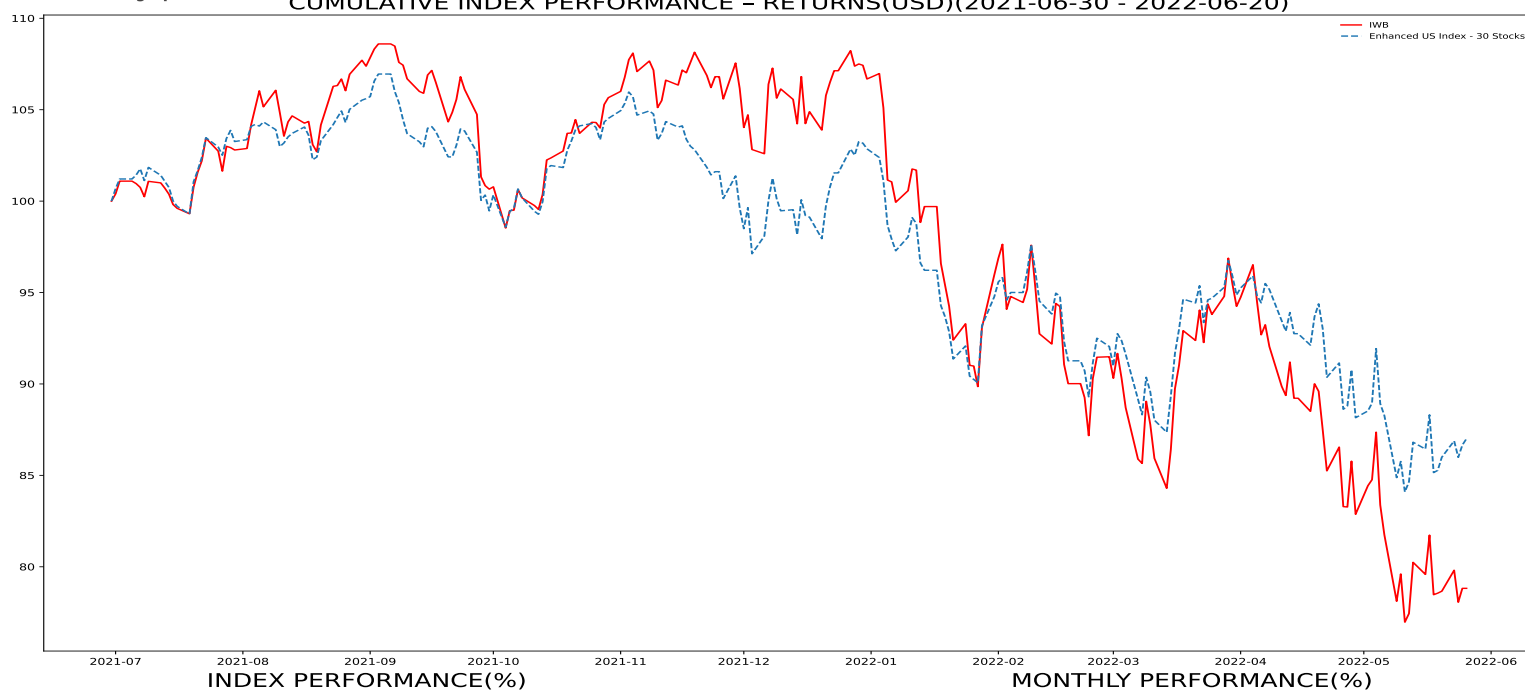
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# **HedgeSPA**

Sophisticated  
Predictive  
Analytics for  
**Hedge Funds and Institutions**

# Enhanced US Index - 30 Stocks

CUMULATIVE INDEX PERFORMANCE - RETURNS(USD)(2021-06-30 - 2022-06-20)



	FIRST HALF RETURN (%)	SECOND HALF RETURN (%)
IWB	6.13	-25.33
Enhanced US Index - 30 Stocks	-0.53	-12.58
Out-performance	-6.66	12.75

## INDEX RISK CHARACTERISTICS (%)

	IWB	Enhanced US Index - 30 Stocks	Index - Benchmark
FIRST HALF YEAR STDEV(%)	10.51	8.74	5.6
FIRST HALF SHARPE RATIO.(%) (LASR ONE IS INFOTMATION RATIO)	0.49	-0.18	-1.19
FIRST HALF Max DD.(%)	-10.07	-9.83	-7.66
SECOND HALF STDEV.(%)	21.58	16.13	8.08
SECOND HALF SHARPE RATIO.(%) (LASR ONE IS INFOTMATION RATIO)	-1.22	-0.84	1.58
SECOND HALF Max DD.(%)	-31.26	-19.16	-4.57

	IWB	Enhanced US Index - 30 Stocks	Out-performance
202107	2.85	3.31	0.46
202108	4.55	2.31	-2.25
202109	-6.16	-5.74	0.42
202110	5.06	5.15	0.1
202111	0.57	-4.62	-5.19
202112	0.72	3.41	2.69
202201	-9.7	-7.67	2.03
202202	-4.3	-2.71	1.59
202203	3.5	3.33	-0.17
202204	-11.71	-6.86	4.84
202205	-4.32	-0.95	3.38

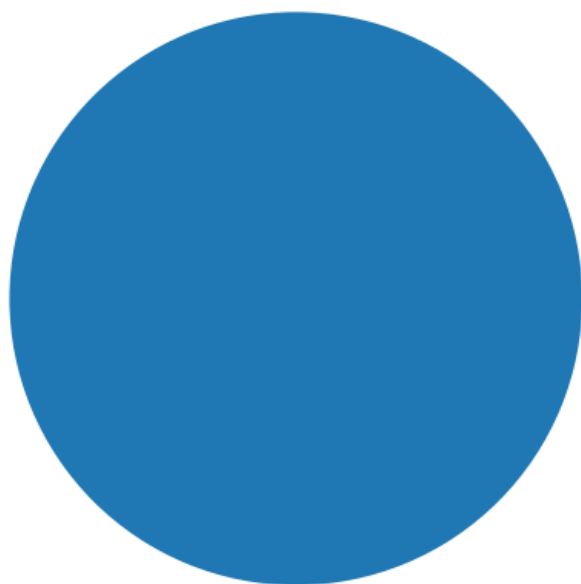
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## TOP 5 POSITIONS

	Ticker	Product Name	Currency	Weight Before	Weight After	Weight Change
1	CAH	Cardinal Health Inc	USD	0.0%	7.08%	-7.08%
2	TMO	Thermo Fisher Scientific Inc	USD	5.46%	5.57%	-0.12%
3	LLY	Eli Lilly & Co	USD	4.94%	5.05%	-0.1%
4	TDOC	Teladoc Health Inc	USD	0.0%	4.82%	-4.82%
5	ABT	Abbott Laboratories	USD	4.51%	4.6%	-0.1%

### Country Weights



United States - 100.00 %

### Sector Weights



Health Care - 51.15 %  
Information Technology - 48.85 %



# IMPORTANT INFORMATION



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