

# **HedgeSPA**

## **Enhanced US Index – 80 Stocks**

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June 20, 2022



**HedgeSPA**

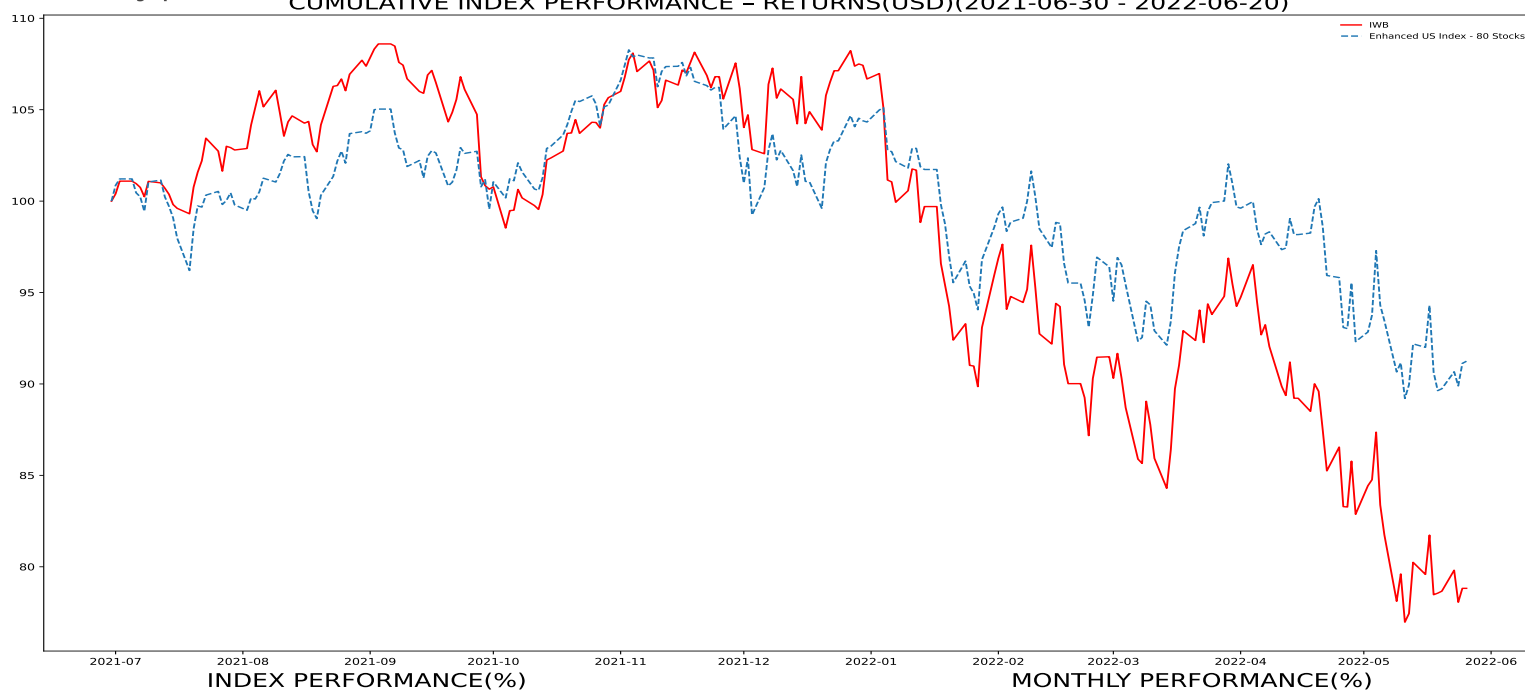
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# **HedgeSPA**

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

# Enhanced US Index - 80 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 - 80 Stocks	2.77	-10.25
Out-performance	-3.36	15.08

	IWB	US 80 Stocks	Out-performance
202107	2.85	-0.11	-2.96
202108	4.55	4.0	-0.56
202109	-6.16	-3.91	2.25
202110	5.06	5.78	0.73
202111	0.57	-2.62	-3.18
202112	0.72	2.08	1.36
202201	-9.7	-5.35	4.35
202202	-4.3	-2.04	2.26
202203	3.5	3.69	0.18
202204	-11.71	-7.18	4.53
202205	-4.32	-0.8	3.52

## INDEX RISK CHARACTERISTICS (%)

	IWB	Enhanced US Index - 80 Stocks	Index - Benchmark
FIRST HALF YEAR STDEV(%)	10.51	10.3	8.06
FIRST HALF SHARPE RATIO.(%) (LASR ONE IS INFOTMATION RATIO)	0.49	0.17	-0.42
FIRST HALF Max DD.(%)	-10.07	-9.03	-5.51
SECOND HALF STDEV.(%)	21.58	16.16	9.27
SECOND HALF SHARPE RATIO.(%) (LASR ONE IS INFOTMATION RATIO)	-1.22	-0.7	1.63
SECOND HALF Max DD.(%)	-31.26	-15.9	-5.5

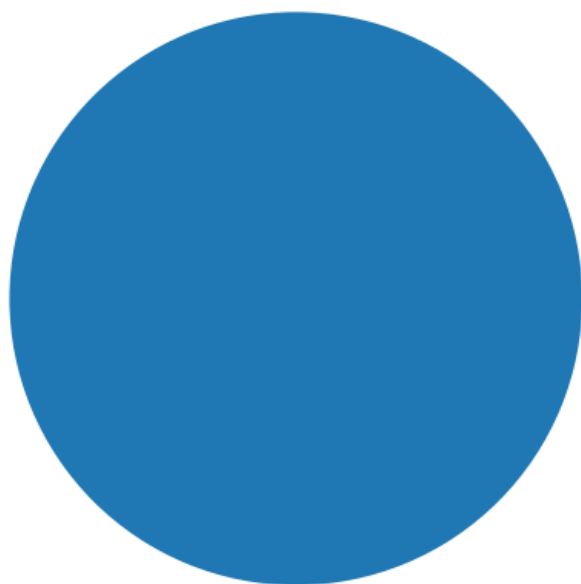
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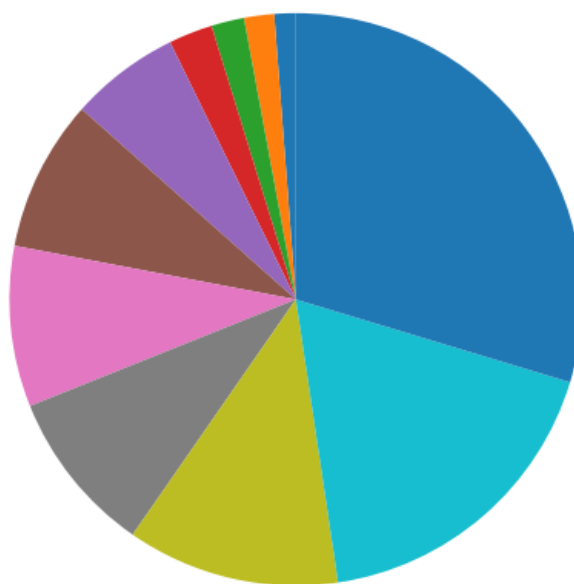
## TOP 5 POSITIONS

	Ticker	Product Name	Currency	Weight Before	Weight After	Weight Change
1	MPC	Marathon Petroleum Corp	USD	8.17%	8.34%	-0.28%
2	IRM	Iron Mountain Inc	USD	6.42%	6.55%	-0.22%
3	TMO	Thermo Fisher Scientific Inc	USD	5.78%	5.9%	-0.2%
4	AAPL	Apple Inc	USD	5.43%	5.54%	-0.19%
5	SIG	Signet Jewelers Ltd	USD	5.32%	5.43%	-0.18%

### Country Weights



### Sector Weights



United States - 100.00 %

Information Technology - 29.67 %  
 Health Care - 17.97 %  
 Real Estate - 12.01 %  
 Energy - 9.28 %  
 Industrials - 9.08 %  
 Consumer Discretionary - 8.56 %  
 Financials - 6.20 %  
 Consumer Staples - 2.48 %  
 Telecommunication Services - 1.86 %  
 Materials - 1.70 %  
 Utilities - 1.21 %



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