Inalytics' Research Database

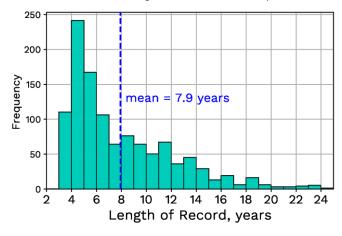
We are in the enviable research position of having a proprietary database of over 1,000 unique equity portfolios, which collectively span more than 20 years. These actively managed portfolios hold an average of 60 instruments at any time, and have an average turnover of 65% per year.

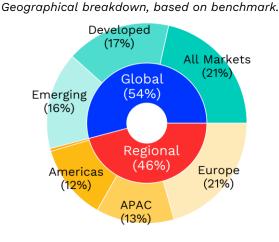
For most of these anonymised portfolios we have daily trading information, while for a few it is monthly or quarterly. Every portfolio has a benchmark assigned to it, determined by the manager, and this is used to generate daily relative returns, or "alpha", gross of transaction codes and fees.

Historical Performance Key Statistics The mean gross monthly relative returns, of our Number of Portfolios 1,131 research portfolios, compounded, since 2004. Earliest Start Date Mar 2000 6000 Longest Track Record 24 yrs Total Years of Data 8.968 5000 sdq Total AUM \$1,262 B 4000 196 bps p.a. Total Value of Trades \$7,689 B ha, 3000 4 2000 Number of Orders 4,480,133 345,353 Number of Holdings 1000 Mean/Median Track Length 7.9/6.3 yrs 0 2004 2006 2008 2010 2012 2014 2016 2018 2020 2022 2024 2026 Mean Annualised Alpha 196 bps p.a.

With this data, we use advanced analytics to explore manager behaviour and skill.

Track-record lengths of our research portfolios.





We are always interested to explore questions that leverage our Research Database. Please feel free to contact us to discuss your ideas.

info@inalytics.com +44 (0) 2036 752909 LinkedIn

