Geneva Management Group

Swiss Precision. Global Solutions.

MANAGER FACTSHEET

T ROWE PRICE FUNDS SICAV - US BLUE CHIP EQUITY FUND	EQUITY Fund	Start Date	End Date
		December 2015	May 2020

FUND DESCRIPTION

T. Rowe Price Funds SICAV - U.S. Blue Chip Equity Fund is a SICAV incorporated in Luxembourg. The Fund's objective is long-term capital appreciation. The Fund invests primarily in a diversified portfolio of transferable equity and equity-related securities of large- and medium-sized "blue chip" U.S. corporations.

Benchmark 1	S&P 500 Index
Benchmark 2	Invesco US Equity Fund/Luxembourg

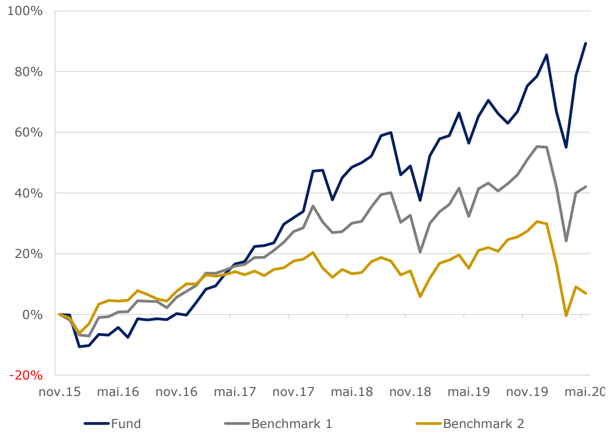
PRODUCT DETAILS

ISIN	LU0133088293
Bloomberg Ticker	TRPUBCI LX Equity
Start Date	05.05.2015
Redemption Frequency	Daily
Notice Period	None
Currency	USD
Management Fee	0.65%
Performance Fee	0.00%
Fund AUM (m) in USD	1052

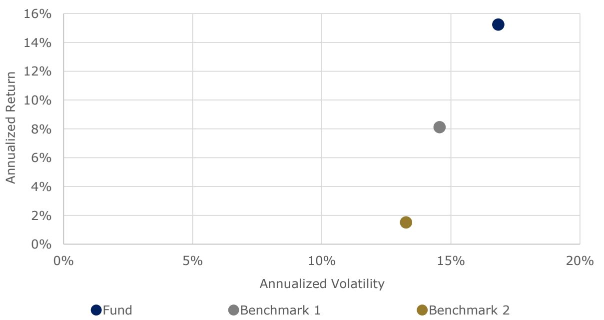
Monthly Returns

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD	YTD B1	YTD B2
2020	3.93%	-10.12%	-6.99%	15.16%	6.00%								**6.05%**	**-8.52%**	**-18.09%**
2019	10.68%	3.67%	0.66%	4.71%	-5.98%	5.64%	3.21%	-2.56%	-1.94%	2.39%	5.06%	1.84%	**29.77%**	**28.88%**	**23.37%**
2018	9.91%	0.19%	-6.62%	5.30%	2.42%	0.96%	1.45%	4.42%	0.66%	-8.71%	2.01%	-7.64%	**2.69%**	**-6.24%**	**-10.46%**
2017	4.08%	4.29%	0.96%	3.73%	2.76%	0.73%	4.20%	0.23%	0.77%	4.98%	1.61%	1.58%	**34.19%**	**19.42%**	**7.41%**
2016	-10.45%	0.42%	4.12%	-0.30%	2.75%	-3.47%	6.67%	-0.38%	0.39%	-0.29%	2.03%	-0.47%	**-0.00%**	**9.54%**	**11.31%**
2015												-0.19%	**-0.19%**	**-1.75%**	**-1.12%**

HISTORICAL CUMULATIVE RETURNS



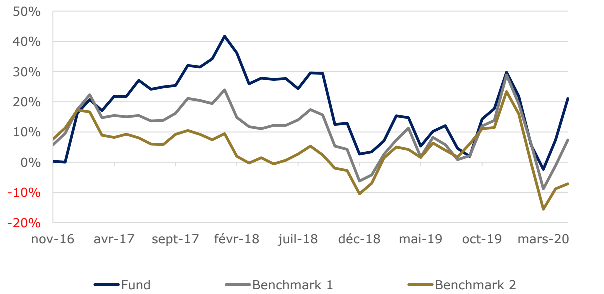
RISK / RETURN POSITIONING



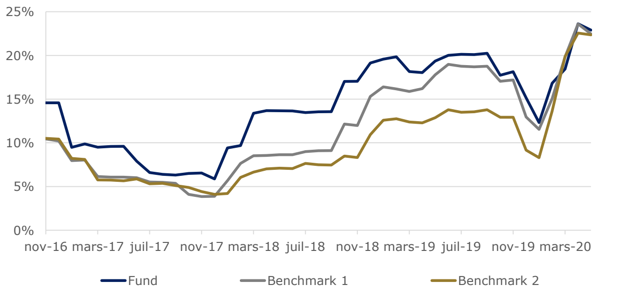
STATISTICS

	Fund	Benchmark 1	Benchmark 2
Return Last Month	**6.00%**	**1.48%**	**-1.93%**
Return Last 3 months	**13.53%**	**0.04%**	**-8.14%**
Return Last 1 year	**21.03%**	**7.39%**	**-7.14%**
Year-to-date Return	**6.05%**	**-8.52%**	**-18.09%**
Return during 2018	**2.69%**	**-6.24%**	**-10.46%**
Return during 2019	**29.77%**	**28.88%**	**23.37%**
Return during 2020	**6.05%**	**-8.52%**	**-18.09%**
Return	**89.29%**	**42.06%**	**6.97%**
Annualized Return	**15.23%**	**8.11%**	**1.51%**
Annualized Volatility	**16.84%**	**14.56%**	**13.26%**
Skewness	**-0.28**	**-0.66**	**-1.24**
Excess Kurtosis	**1.29**	**2.39**	**4.32**
Normal monthly VaR 99%	**-10.00%**	**-9.04%**	**-8.71%**
Modified monthly VaR 99%	**-12.33%**	**-12.74%**	**-13.85%**
Conditional monthly VaR 99%	**-10.45%**	**-12.51%**	**-14.52%**
Annual Sharpe Ratio (Rf)	**0.81**	**0.44**	**-0.01**
Ann. Downside Deviation (vs Rf)	**10.72%**	**10.34%**	**10.39%**
Annual Sortino Ratio (vs Rf)	**1.27**	**0.63**	**-0.01**
% positive returns	**72%**	**70%**	**59%**
% negative returns	**28%**	**30%**	**41%**
Max Monthly Loss	**-10.45%**	**-12.51%**	**-14.52%**
Max Drawdown	**-16.40%**	**-20.00%**	**-23.78%**
Date Max Drawdown	**Mar-20**	**Mar-20**	**Mar-20**
Correlation to Benchmark 1	**0.88**		**0.93**
Bear Correlation to Benchmark 1	**0.79**		**0.92**
Bull Correlation to Benchmark 1	**0.79**		**0.85**
Beta to Benchmark 1	**1.02**		**0.84**
Bear Beta to Benchmark 1	**0.93**		**1.03**
Bull Beta to Benchmark 1	**1.08**		**0.78**
Correlation to Benchmark 2	**0.76**	**0.93**	
Bear Correlation to Benchmark 2	**0.70**	**0.90**	
Bull Correlation to Benchmark 2	**0.59**	**0.83**	
Beta to Benchmark 2	**0.97**	**1.02**	
Bear Beta to Benchmark 2	**0.94**	**1.01**	
Bull Beta to Benchmark 2	**1.03**	**1.07**	

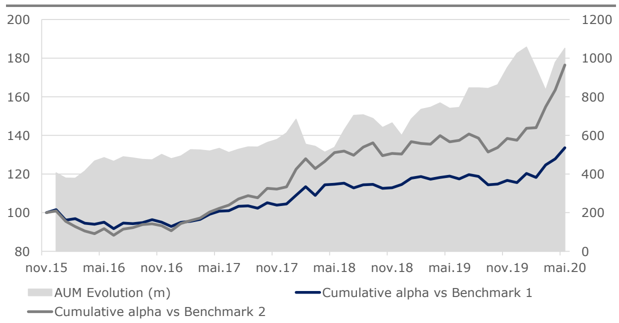
ROLLING 12 MONTHS ANNUALIZED RETURN



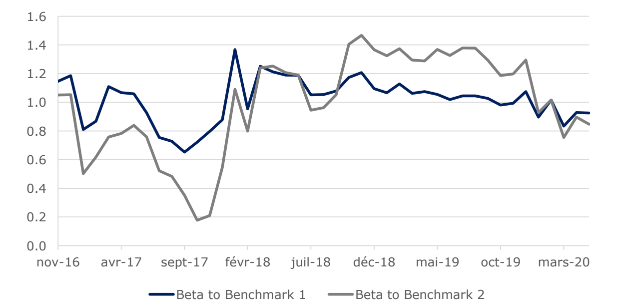
ROLLING 12 MONTHS ANNUALIZED VOLATILITY



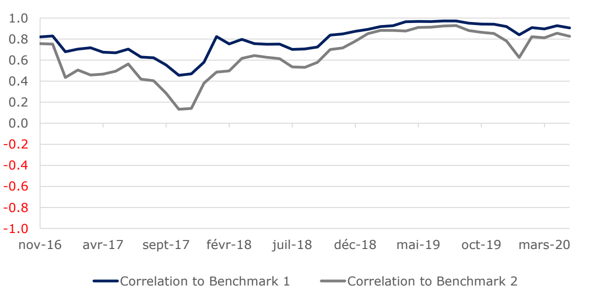
CUMULATIVE ALPHA & AUM



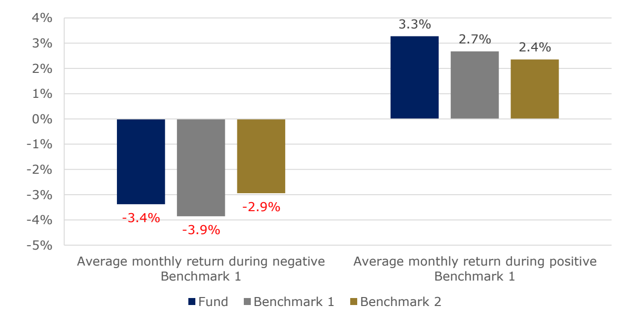
ROLLING 12 MONTHS BETA



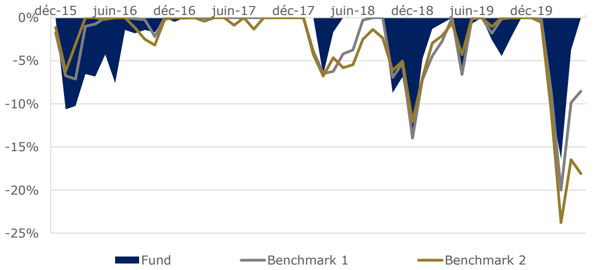
ROLLING 12 MONTHS CORRELATION



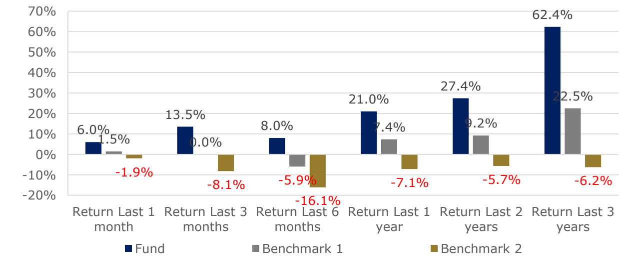
AVERAGE MONTHLY RETURN - BENCHMARK 1



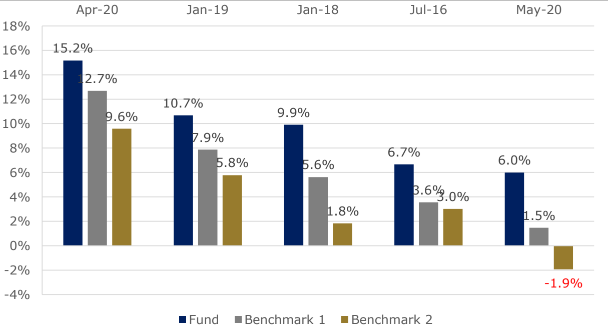
DRAWDOWNS



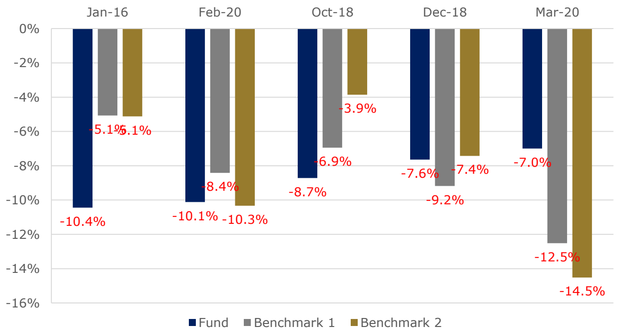
PERIODIC RETURNS



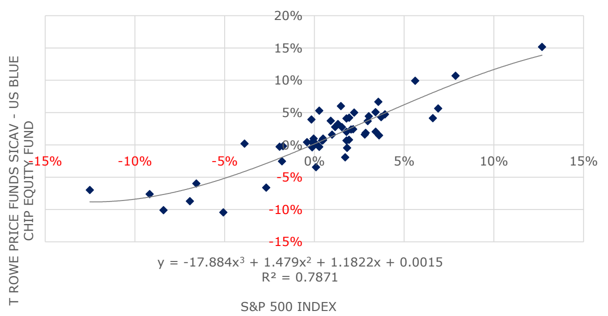
5 BEST MONTHLY RETURNS



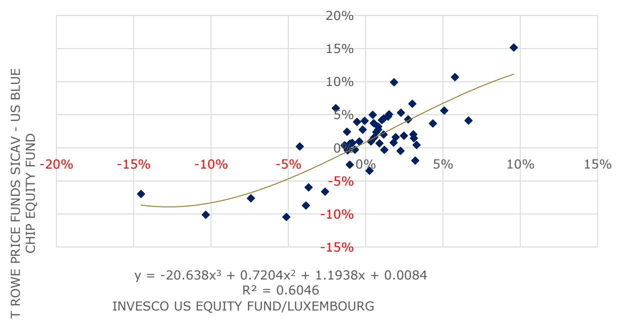
5 WORST MONTHLY RETURNS



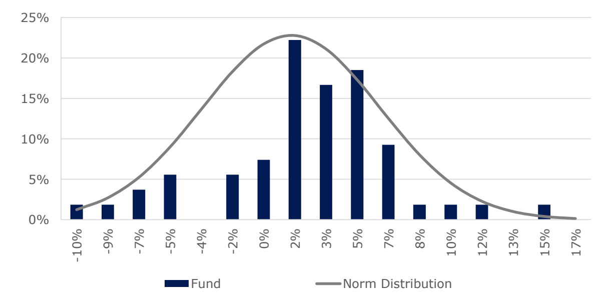
REGRESSION MODEL 1



REGRESSION MODEL 2



MONTHLY RETURNS DISTRIBUTION



UP/DOWN SIDE CAPTURE