



# Blue Chip Portfolio USD

30 Jun 2025

## Overview

The Vanilla Funds Blue Chip Portfolio looks to invest in US listed stocks and is actively managed, selecting from sectors that offer the most promising long-term performance.

The weightings and selections of the stocks will be determined on an ongoing basis, using a range of technical and fundamental metrics.

## Investment Philosophy

The general approach to investing is based on the idea of offering portfolios built using the most reliable and valuable companies on the market, while aiming to ensure a well-diversified portfolio. The size of each investment in the portfolio is determined using a macro-economic forecasting model.

Our asset allocation adapts to changes in the markets aiming to protect capital in a falling market while looking to identify the best investment opportunities in a timely manner. In practice, unnecessary trading costs are avoided by re-balancing infrequently.

## Investment Strategy

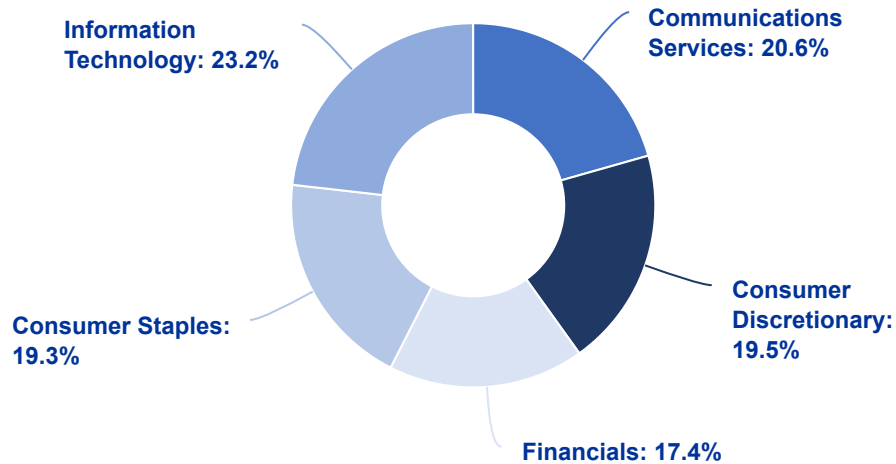
The stocks are selected using Algo-Chain's AI & Machine Learning assisted platform. This framework carefully analyses a universe of large cap stocks and identifies the best investment opportunities based on market conditions.

By systematically screening extensive market, macro-economic data sets across all equity sectors, this enables us, along with human overlay, to determine economic cycles and risk appetite in the markets and to assess the probability of future gains or losses.



|                      |                                                                                                    |
|----------------------|----------------------------------------------------------------------------------------------------|
| Weightings Manager   | Vanilla Funds                                                                                      |
| Legal Form           | Model Portfolio                                                                                    |
| Target Investments   | US equities                                                                                        |
| Investment Objective | Our models encode macroeconomic indicators to actively allocate across different US equity sectors |
| Target Return        | Global Equity Benchmark                                                                            |
| Target Risk          | High risk level between 14% and 18% annualised volatility of the portfolio over a 5-year period    |
| Ticker               | VPCU LN                                                                                            |
| ISIN                 | XS2788042245                                                                                       |
| Management Fee       | 1.3%                                                                                               |

## Equity Sector Allocations



## Portfolio Top 10 Holdings

| Company                      | Ticker | Sector                 | Asset Region  | Weight |
|------------------------------|--------|------------------------|---------------|--------|
| Berkshire Hathaway Inc.      | BRK-B  | Financials             | United States | 17.43% |
| NVIDIA Corporation           | NVDA   | Technology             | United States | 6.27%  |
| Microsoft Corporation        | MSFT   | Technology             | United States | 5.91%  |
| Meta Platforms, Inc.         | META   | Communication Services | United States | 5.78%  |
| Amazon.com, Inc.             | AMZN   | Consumer Discretionary | United States | 5.65%  |
| Alphabet Inc.                | GOOG   | Communication Services | United States | 5.60%  |
| Walmart Inc.                 | WMT    | Consumer Staples       | United States | 5.35%  |
| The Home Depot, Inc.         | HD     | Consumer Discretionary | United States | 5.32%  |
| Costco Wholesale Corporation | COST   | Consumer Staples       | United States | 5.23%  |
| Netflix, Inc.                | NFLX   | Communication Services | United States | 4.70%  |

Weight of top 10 holdings: 67%

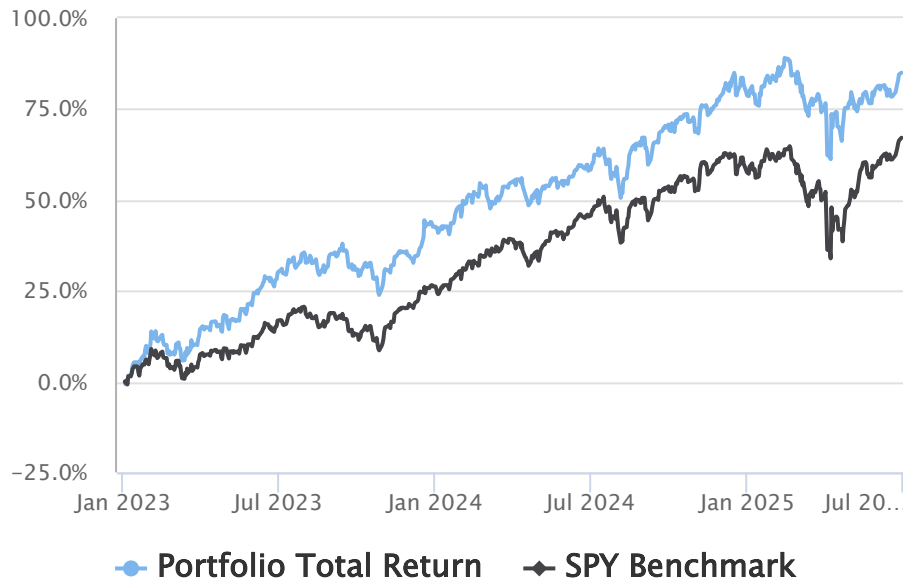
Weight of remaining 11 holdings: 33%



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## Portfolio Performance vs. Benchmark



## Statistics

|                       |        |
|-----------------------|--------|
| Number of Allocations | 21     |
| 1M Return             | 2.65%  |
| 3M Return             | 5.35%  |
| 6M Return             | 3/50%  |
| 1Y Return             | 17.06% |
| 3Y Return             | N/A    |
| Overall Volatility    | 15.50% |
| Maximum Drawdown      | 14.75% |

|      | Jan   | Feb    | Mar    | Apr    | May   | Jun   | Jul   | Aug    | Sep    | Oct    | Nov   | Dec   | YTD    |
|------|-------|--------|--------|--------|-------|-------|-------|--------|--------|--------|-------|-------|--------|
| 2023 | 9.41% | -1.35% | 5.94%  | 3.48%  | 2.24% | 7.46% | 4.28% | -0.38% | -3.23% | -3.36% | 6.63% | 5.88% | 42.62% |
| 2024 | 1.93% | 5.94%  | 2.88%  | -3.30% | 3.87% | 1.76% | 0.68% | 5.05%  | 2.12%  | -1.18% | 5.70% | 0.25% | 28.55% |
| 2025 | 2.72% | 0.90%  | -5.21% | 0.75%  | 1.86  | 2.65  |       |        |        |        |       |       | 3.50%  |

The data displayed in this document is based on back-tested (simulated) performance data prior to 30th Sept 2023 and live data thereafter.



## Disclaimer

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All data provided on this information sheet is for illustration purposes only. Charts and tables showing data prior to October 2023 is back tested and should not be relied upon when considering future performance expectation of the Model Portfolio under consideration. The performance numbers do not include investment management fees, advisor fees, platform fees or brokerage fees. The performance data for each stock held in the Model Portfolio is calculated by taking the last exchange traded price on the date in question.

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