

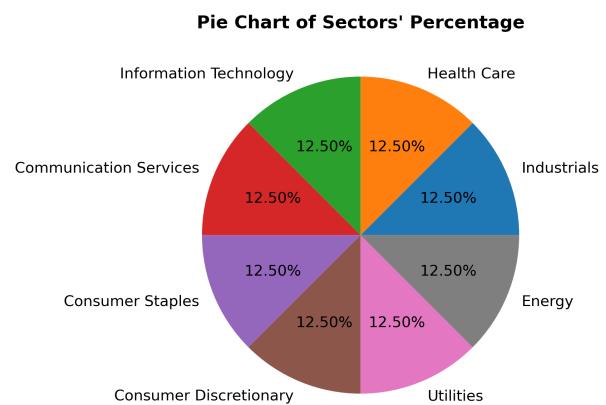
Portfolio Report

1. 25 Tickers' Information

	Ticker	Company	Percentage
1	ALLE	Allegion	4.78
2	DHR	Danaher Corporation	5.16
3	DISH	Dish Network	3.25
4	EBAY	eBay	6.02
5	EW	Edwards Lifesciences	3.73
6	EPAM	EPAM Systems	4.4
7	EXPD	Expeditors International	2.68
8	GIS	General Mills	1.72
9	HON	Honeywell	1.72
10	IPG	The Interpublic Group of Companies	1.24
11	K	Kellogg's	3.15
12	KEYS	Keysight	6.6
13	LUMN	Lumen Technologies	7.46
14	MPC	Marathon Petroleum	1.82
15	MRK	Merck & Co.	1.24
16	MSI	Motorola Solutions	0.96
17	NKE	Nike, Inc.	8.41
18	PNW	Pinnacle West	5.83
19	PTC	PTC	1.24
20	REGN	Regeneron	5.35
21	RSG	Republic Services	7.55
22	TXT	Textron	2.58
23	VTRS	Viatris	5.93
24	V	Visa Inc.	6.41
25	WBA	Walgreens Boots Alliance	0.76

2. Sectors' Information

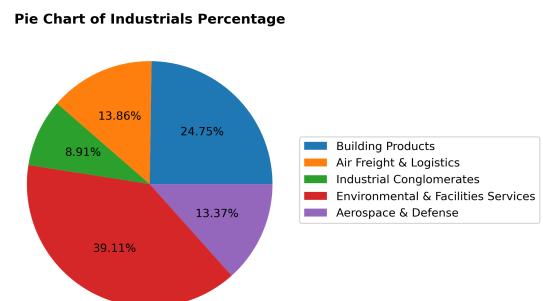
	Sector	Percentage
1	Industrials	19.31
2	Health Care	21.41
3	Information Technology	19.6
4	Communication Services	11.95
5	Consumer Staples	5.64
6	Consumer Discretionary	14.44
7	Utilities	5.83
8	Financials	0.0
9	Materials	0.0
10	Real Estate	0.0
11	Energy	1.82



3. Industries' Information

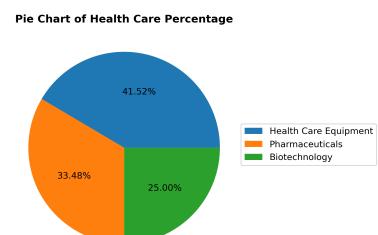
3.1: Industrials

	Industry	Percentage
1	Building Products	24.75
2	Air Freight & Logistics	13.86
3	Industrial Conglomerates	8.91
4	Environmental & Facilities Services	39.11
5	Aerospace & Defense	13.37



3.2: Health Care

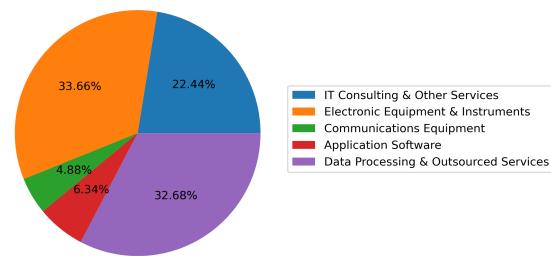
	Industry	Percentage
1	Health Care Equipment	41.52
2	Pharmaceuticals	33.48
3	Biotechnology	25.00



3.3: Information Technology

	Industry	Percentage
1	IT Consulting & Other Services	22.44
2	Electronic Equipment & Instruments	33.66
3	Communications Equipment	4.88
4	Application Software	6.34
5	Data Processing & Outsourced Services	32.68

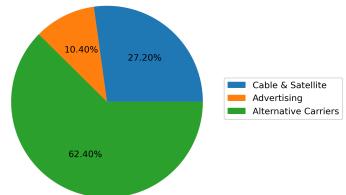
Pie Chart of Information Technology Percentage



3.4: Communication Services

	Industry	Percentage
1	Cable & Satellite	27.2
2	Advertising	10.4
3	Alternative Carriers	62.4

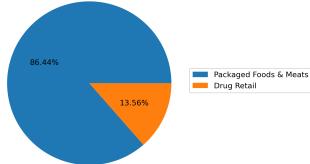
Pie Chart of Communication Services Percentage



3.5: Consumer Staples

	Industry	Percentage
1	Packaged Foods & Meats	86.44
2	Drug Retail	13.56

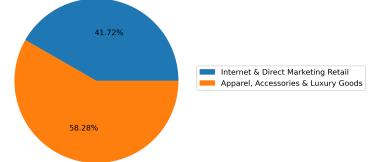
Pie Chart of Consumer Staples Percentage



3.6: Consumer Discretionary

	Industry	Percentage
1	Internet & Direct Marketing Retail	41.72
2	Apparel, Accessories & Luxury Goods	58.28

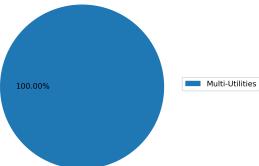
Pie Chart of Consumer Discretionary Percentage



3.7: Utilities

	Industry	Percentage
1	Multi-Utilities	100.0

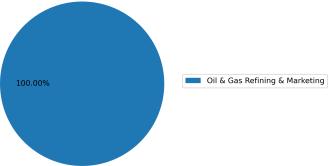
Pie Chart of Utilities Percentage



3.8: Energy

	Industry	Percentage
1	Oil & Gas Refining & Marketing	100.0

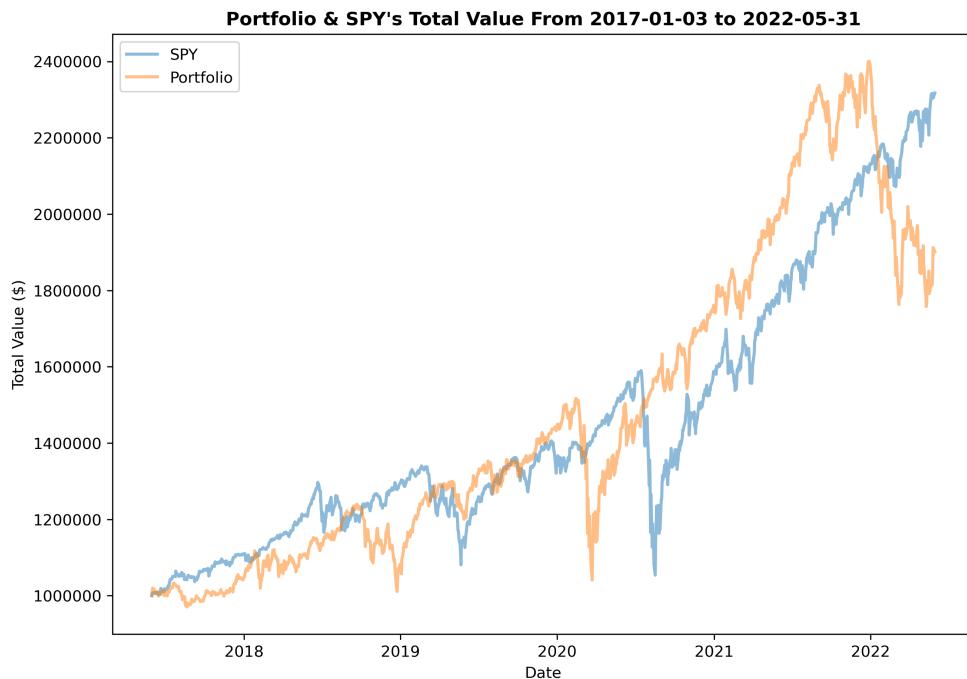
Pie Chart of Energy Percentage



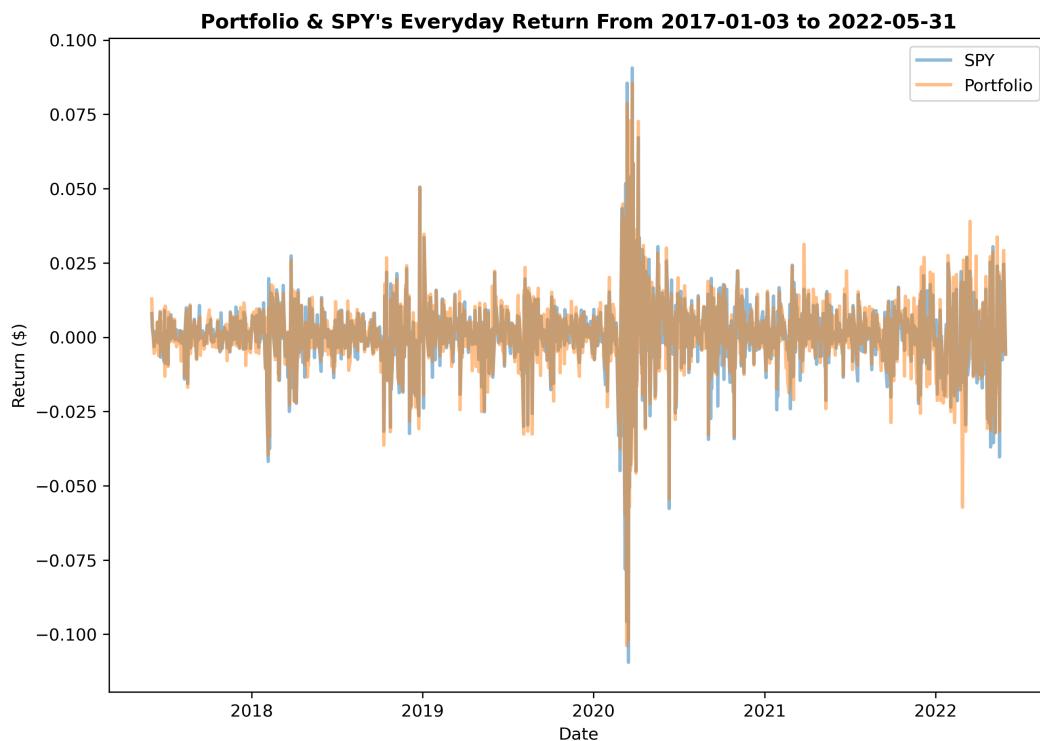
4. Risk Table For 25 Tickers, SPY, & Portfolio

	symbol	risk at 90%	risk at 95%	risk at 99%	1-Year Return	STD	Sharp Ratio
1	ALLE	-0.0177	-0.0281	-0.0531	0.0841	0.0179	4.1335
2	DHR	-0.0159	-0.0247	-0.0431	0.2602	0.0156	15.9998
3	DISH	-0.0295	-0.0419	-0.0869	-0.1857	0.0287	-6.8281
4	EBAY	-0.0219	-0.0322	-0.0517	0.0801	0.0197	3.5579
5	EW	-0.0196	-0.0307	-0.0576	0.2133	0.0201	10.1259
6	EPAM	-0.0253	-0.0383	-0.0748	0.3219	0.0308	10.1401
7	EXPD	-0.0171	-0.0247	-0.0451	0.1646	0.016	9.6858
8	GIS	-0.0156	-0.0231	-0.0444	0.0795	0.0149	4.6622
9	HON	-0.0158	-0.0253	-0.0434	0.1083	0.0165	5.9541
10	IPG	-0.0226	-0.0316	-0.062	0.0952	0.0228	3.7365
11	K	-0.0159	-0.0218	-0.0403	0.029	0.015	1.2676
12	KEYS	-0.0229	-0.0302	-0.0544	0.3038	0.0205	14.3629
13	LUMN	-0.0274	-0.0406	-0.0807	-0.114	0.0283	-4.3732
14	MPC	-0.0268	-0.0383	-0.083	0.1858	0.0291	6.0421
15	MRK	-0.0137	-0.0205	-0.0408	0.1141	0.0144	7.2203
16	MSI	-0.0173	-0.0269	-0.0503	0.2328	0.0178	12.5136
17	NKE	-0.0187	-0.0281	-0.0514	0.1869	0.0194	9.1239
18	PNW	-0.0149	-0.0224	-0.0418	0.0095	0.0162	-0.0298
19	PTC	-0.0248	-0.038	-0.0679	0.1514	0.0236	5.9995
20	REGN	-0.0225	-0.0319	-0.0537	0.0769	0.0202	3.3059
21	RSG	-0.0123	-0.0177	-0.0359	0.1812	0.0134	12.7727
22	TXT	-0.023	-0.0338	-0.0762	0.066	0.0244	2.2951
23	VTRS	-0.0249	-0.0354	-0.0668	-0.2053	0.0258	-8.3511
24	V	-0.0176	-0.0273	-0.0484	0.1809	0.0179	9.5671
25	WBA	-0.0212	-0.0318	-0.063	-0.0929	0.0203	-5.0579
26	SPY	-0.0115	-0.0195	-0.037	0.1498	0.0126	11.0916
27	Portfolio	-0.0125	-0.02	-0.0364	0.1371	0.0131	9.738

5. Chart of Portfolio (25 Tickers) Total Value Compare With SPY

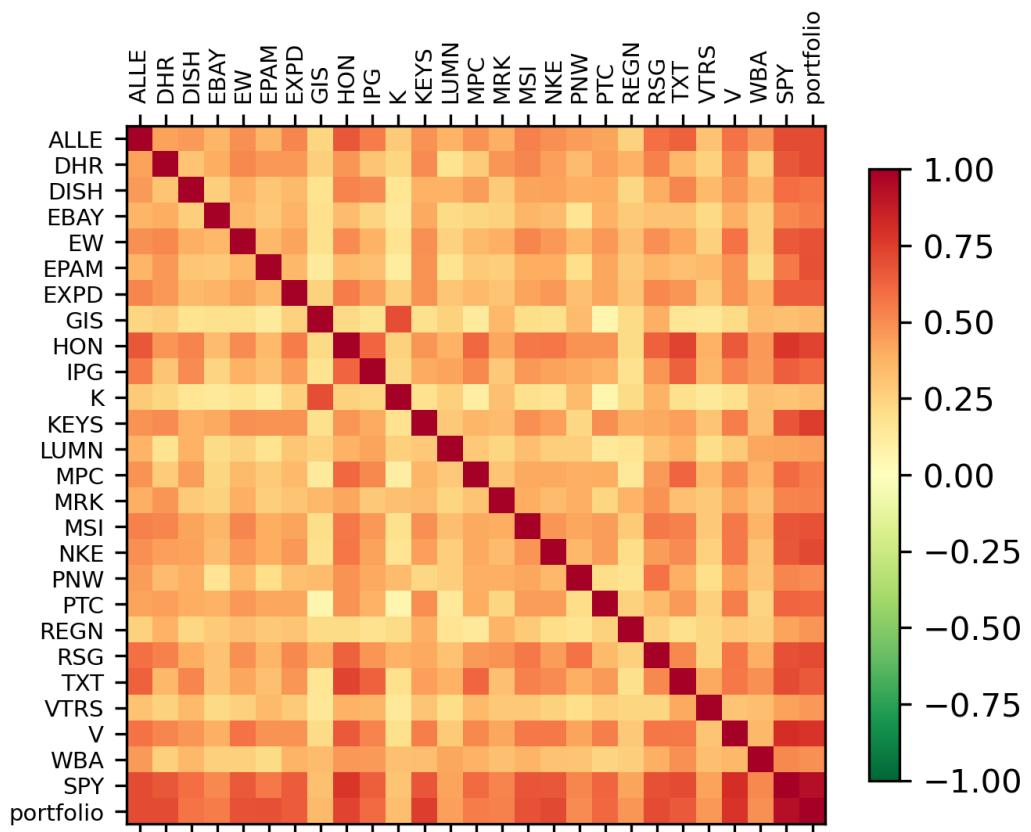


6. Chart of Portfolio (25 Tickers) Return Compare With SPY



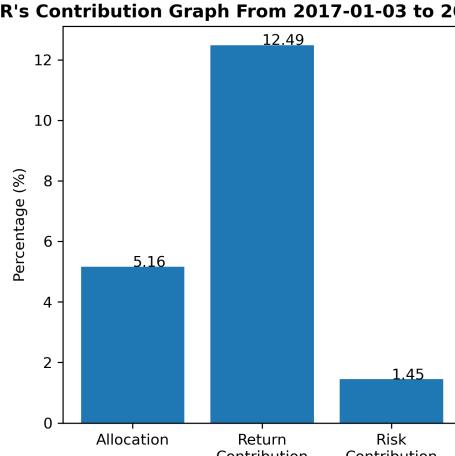
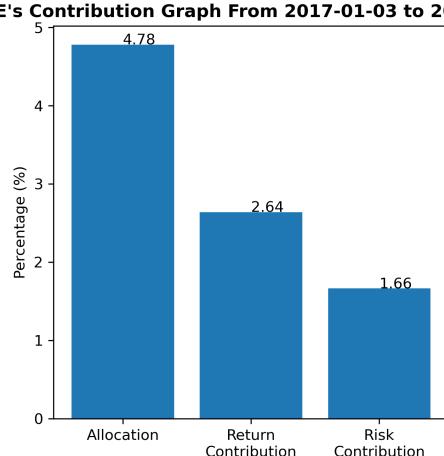
7. Correlation Map for 25 Tickers & SPY

Correlation Matrix For 25 Tickers & SPY

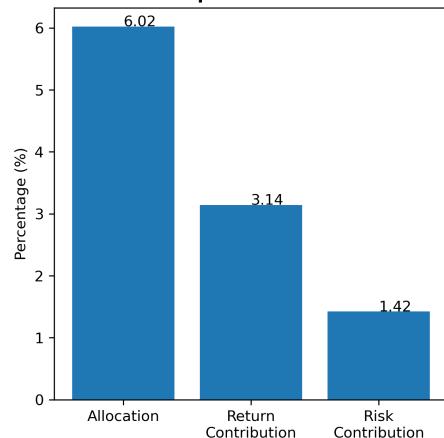
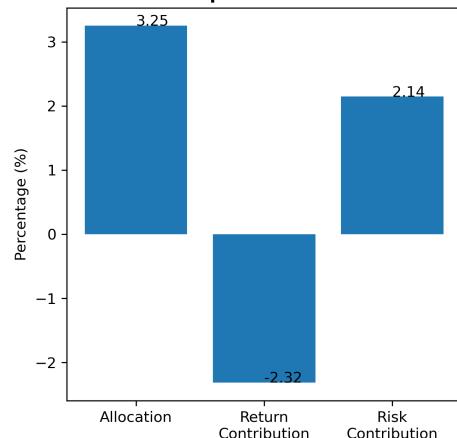


8. Allocation, Return Contribution, Risk Contribution

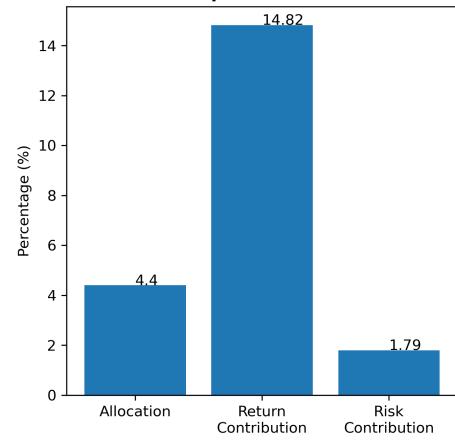
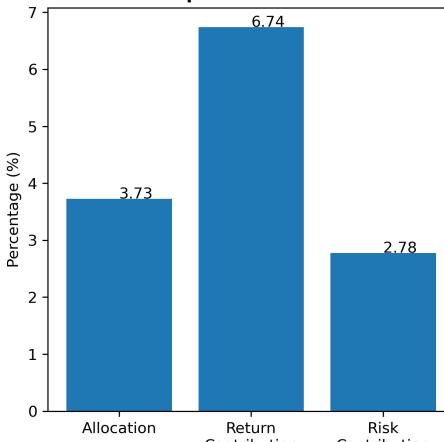
ALLE's Contribution Graph From 2017-01-03 to 2022-05-31 DHR's Contribution Graph From 2017-01-03 to 2022-05-31



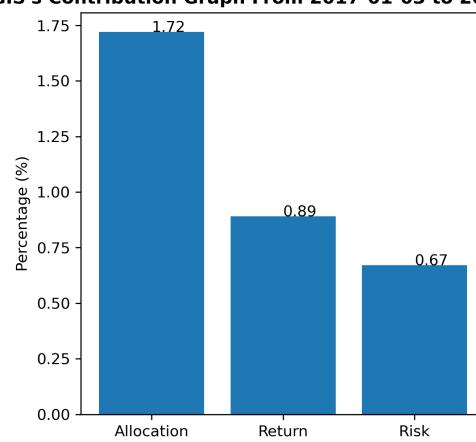
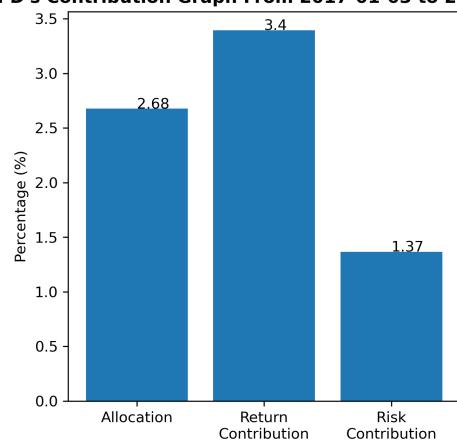
DISH's Contribution Graph From 2017-01-03 to 2022-05-31 EBAY's Contribution Graph From 2017-01-03 to 2022-05-31

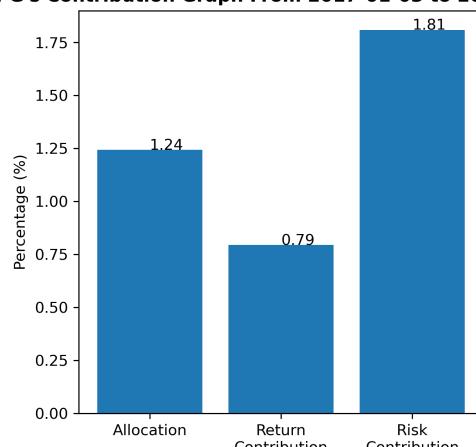
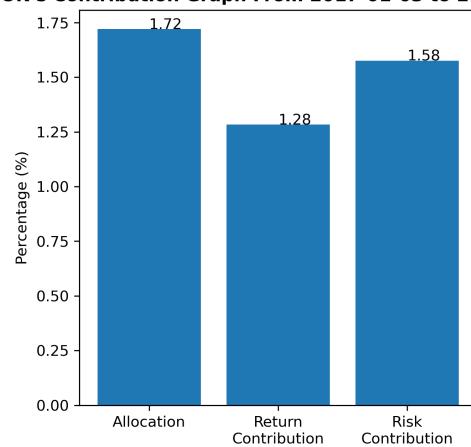
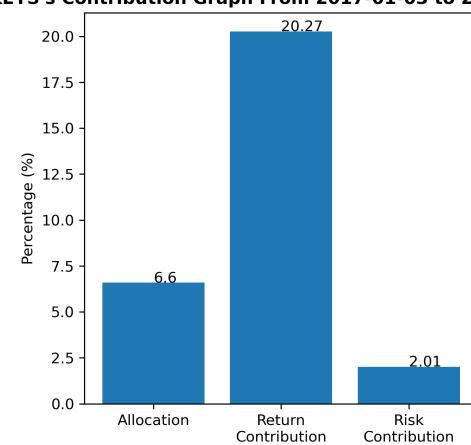
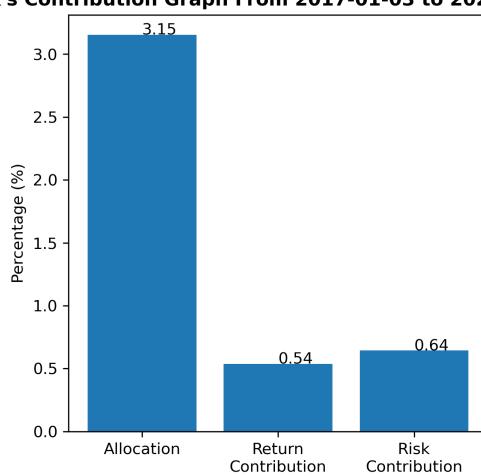
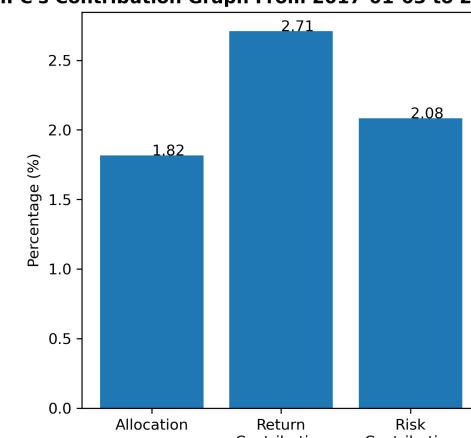
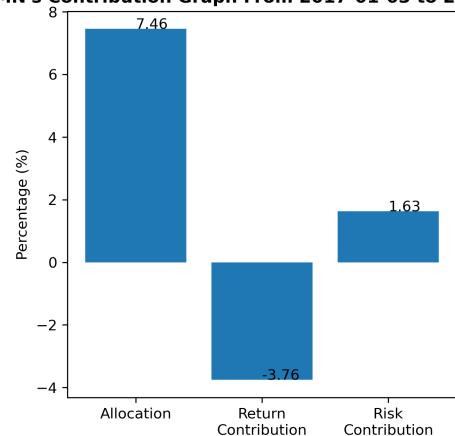
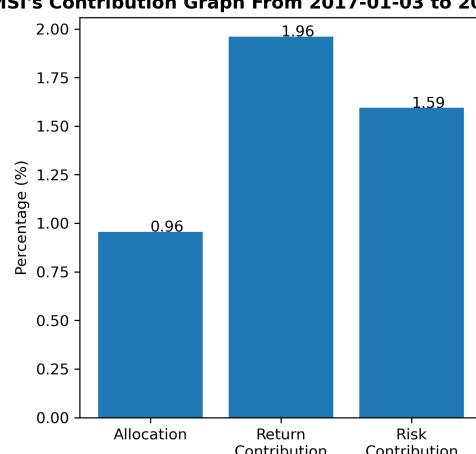
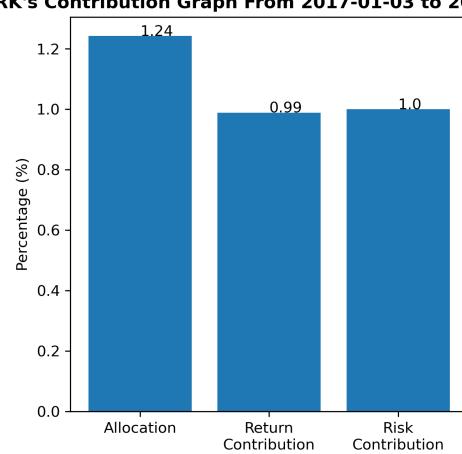


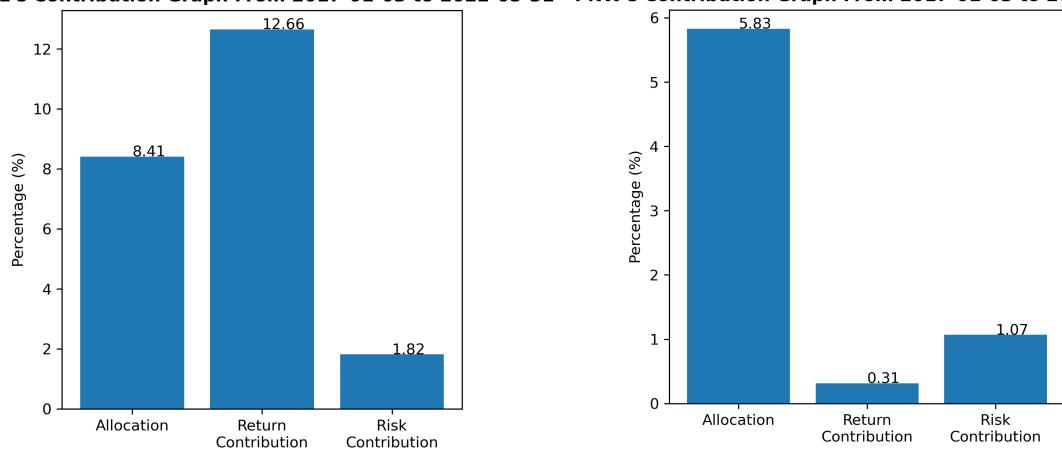
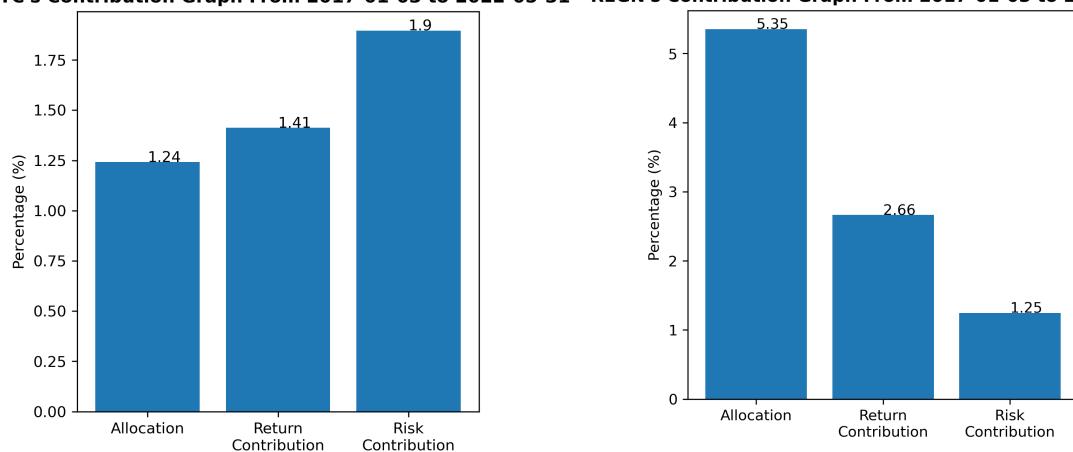
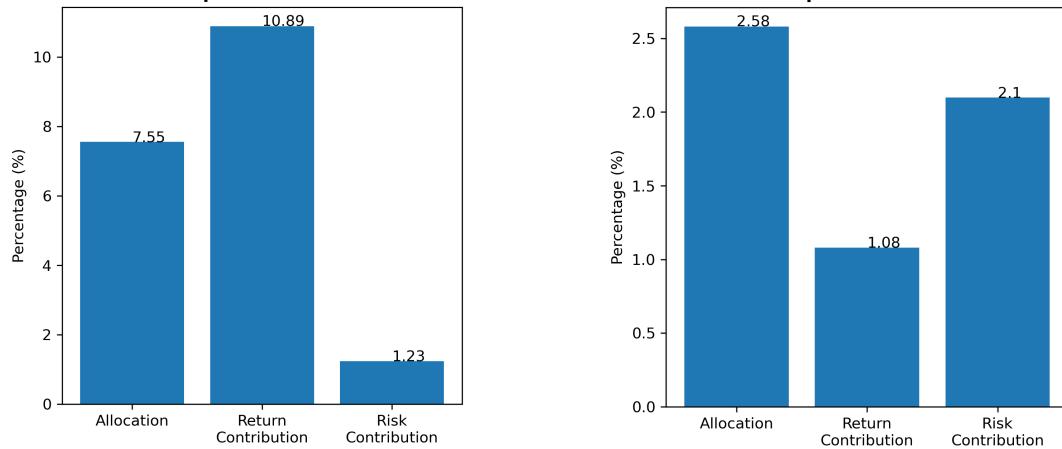
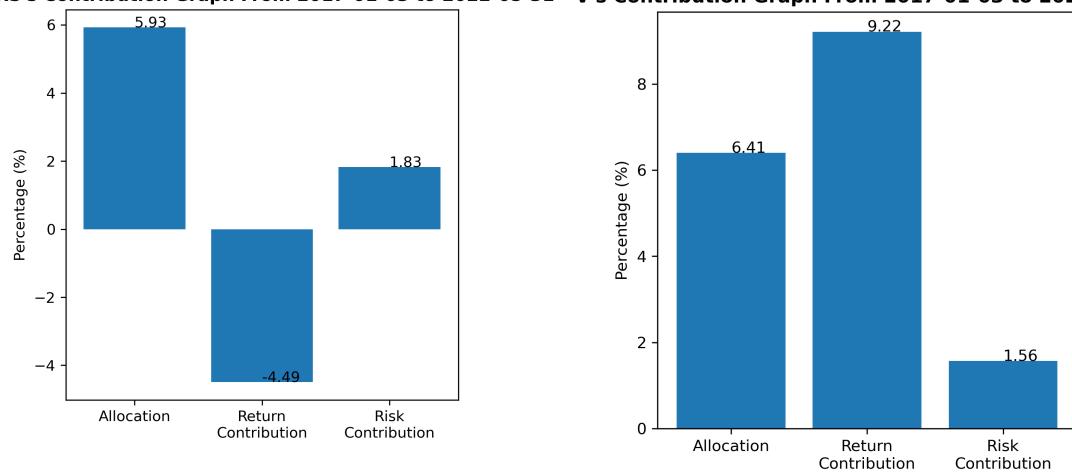
EW's Contribution Graph From 2017-01-03 to 2022-05-31 EPAM's Contribution Graph From 2017-01-03 to 2022-05-31



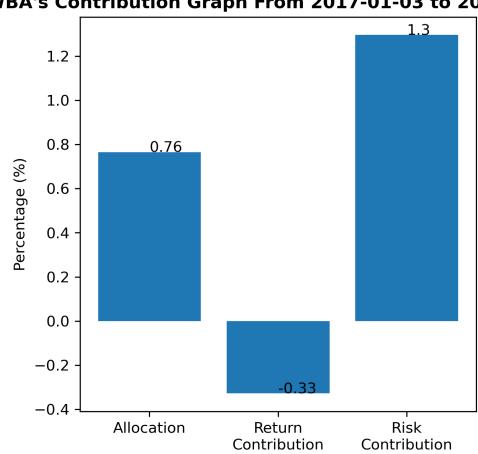
EXPD's Contribution Graph From 2017-01-03 to 2022-05-31 GIS's Contribution Graph From 2017-01-03 to 2022-05-31



HON's Contribution Graph From 2017-01-03 to 2022-05-31 IPG's Contribution Graph From 2017-01-03 to 2022-05-31**K's Contribution Graph From 2017-01-03 to 2022-05-31 KEYS's Contribution Graph From 2017-01-03 to 2022-05-31****LUMN's Contribution Graph From 2017-01-03 to 2022-05-31 MPC's Contribution Graph From 2017-01-03 to 2022-05-31****MRK's Contribution Graph From 2017-01-03 to 2022-05-31 MSI's Contribution Graph From 2017-01-03 to 2022-05-31**

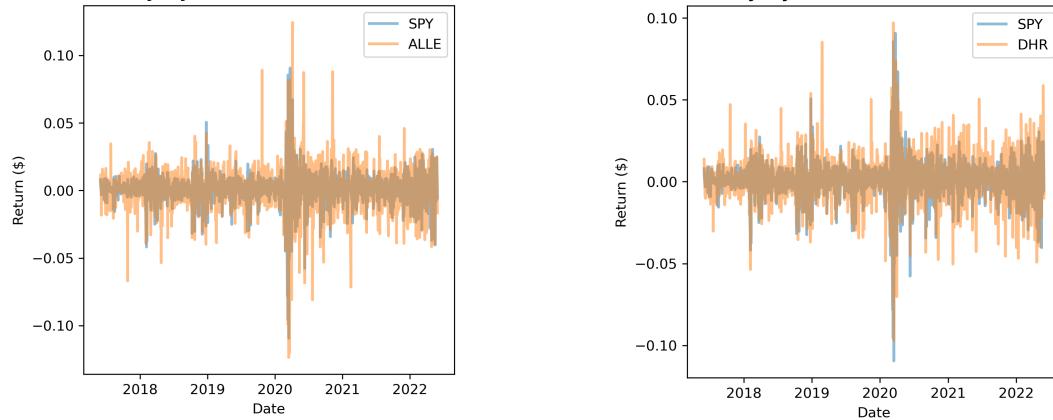
NKE's Contribution Graph From 2017-01-03 to 2022-05-31 **PNW's Contribution Graph From 2017-01-03 to 2022-05-31****PTC's Contribution Graph From 2017-01-03 to 2022-05-31** **REGN's Contribution Graph From 2017-01-03 to 2022-05-31****RSG's Contribution Graph From 2017-01-03 to 2022-05-31** **TXT's Contribution Graph From 2017-01-03 to 2022-05-31****VTRS's Contribution Graph From 2017-01-03 to 2022-05-31** **V's Contribution Graph From 2017-01-03 to 2022-05-31**

WBA's Contribution Graph From 2017-01-03 to 2022-05-31

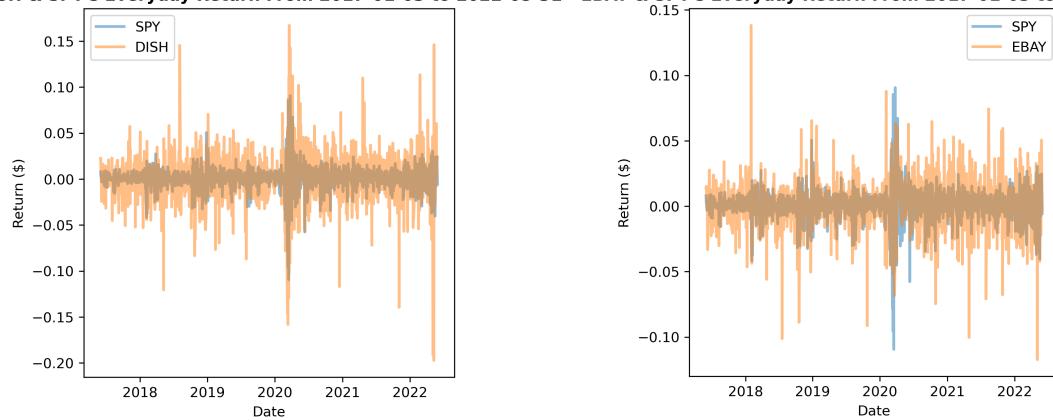


9. Appendix

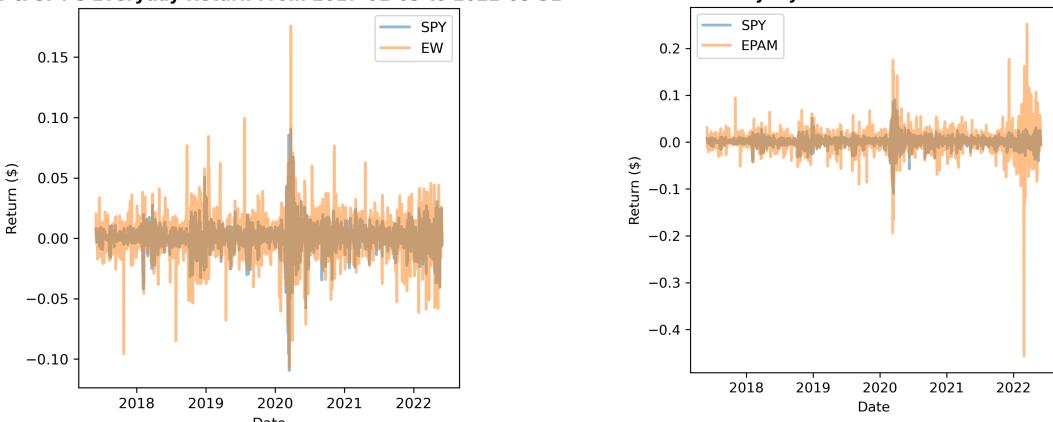
ALLE & SPY's Everyday Return From 2017-01-03 to 2022-05-31 DHR & SPY's Everyday Return From 2017-01-03 to 2022-05-31



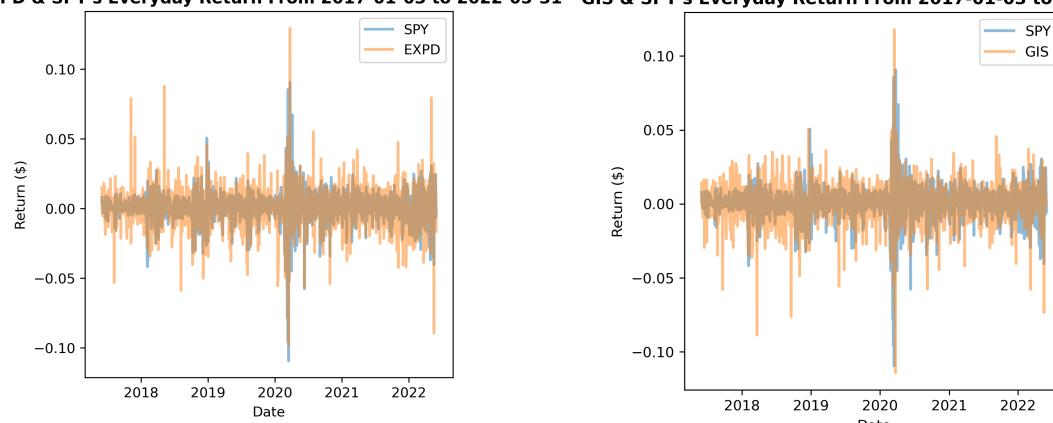
DISH & SPY's Everyday Return From 2017-01-03 to 2022-05-31 EBAY & SPY's Everyday Return From 2017-01-03 to 2022-05-31



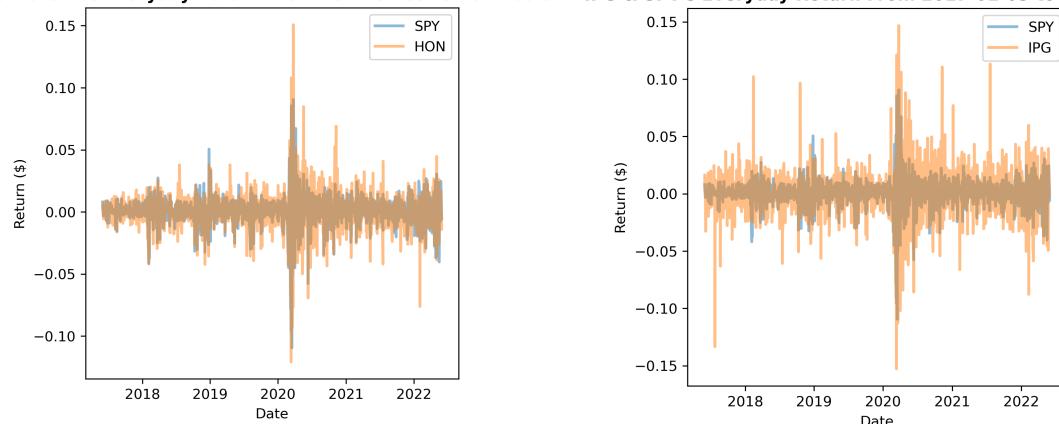
EW & SPY's Everyday Return From 2017-01-03 to 2022-05-31 EPAM & SPY's Everyday Return From 2017-01-03 to 2022-05-31



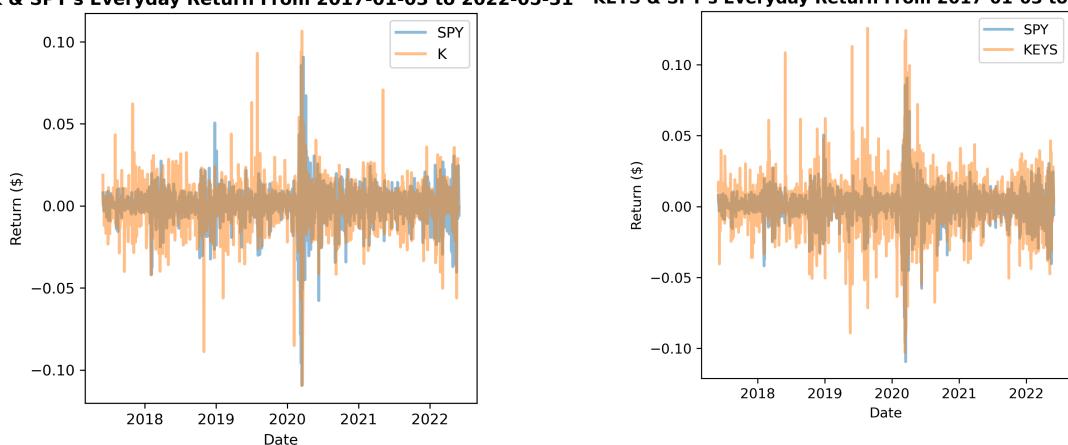
EXPD & SPY's Everyday Return From 2017-01-03 to 2022-05-31 GIS & SPY's Everyday Return From 2017-01-03 to 2022-05-31



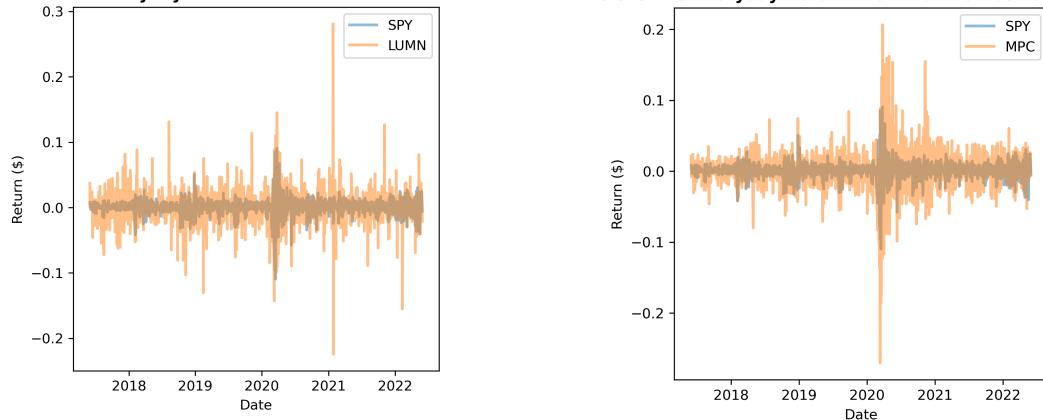
HON & SPY's Everyday Return From 2017-01-03 to 2022-05-31 **IPG & SPY's Everyday Return From 2017-01-03 to 2022-05-31**



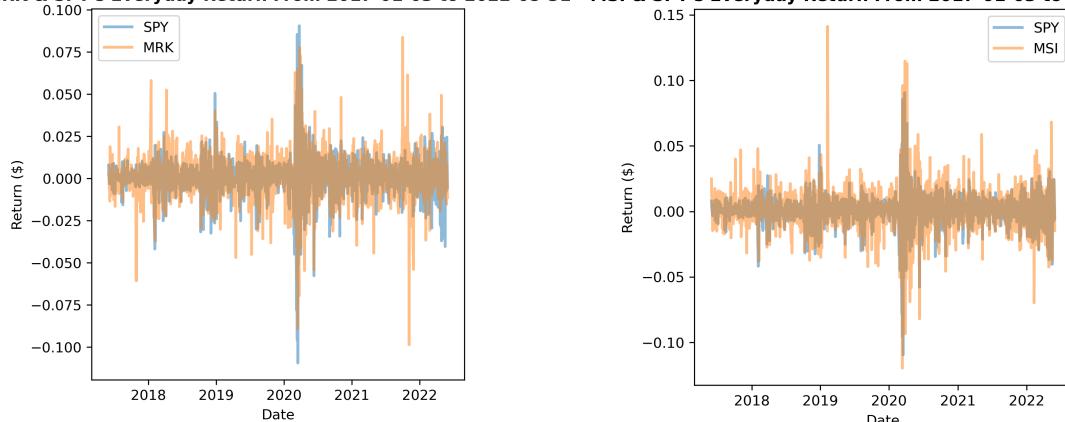
K & SPY's Everyday Return From 2017-01-03 to 2022-05-31 **KEYS & SPY's Everyday Return From 2017-01-03 to 2022-05-31**



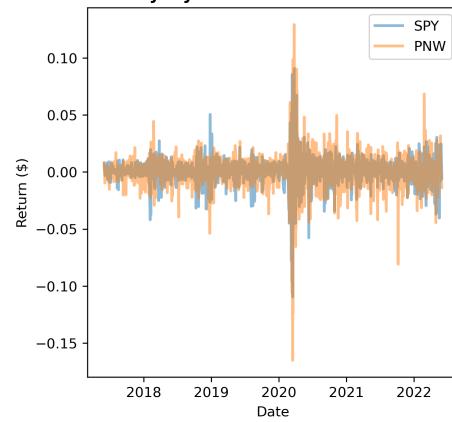
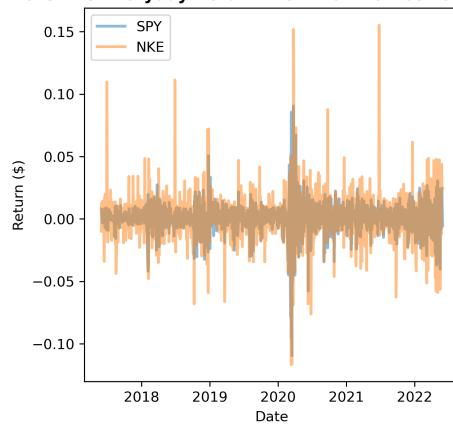
LUMN & SPY's Everyday Return From 2017-01-03 to 2022-05-31 **MPC & SPY's Everyday Return From 2017-01-03 to 2022-05-31**



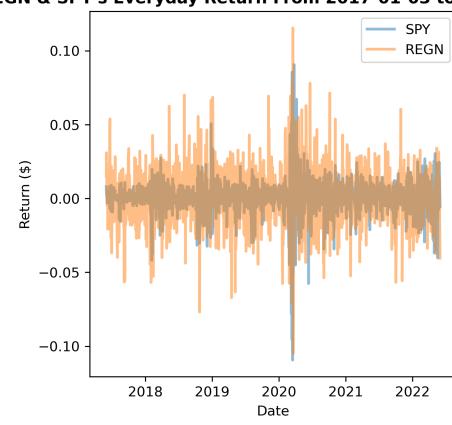
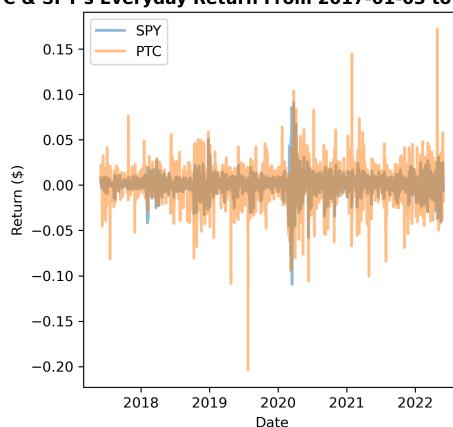
MRK & SPY's Everyday Return From 2017-01-03 to 2022-05-31 **MSI & SPY's Everyday Return From 2017-01-03 to 2022-05-31**



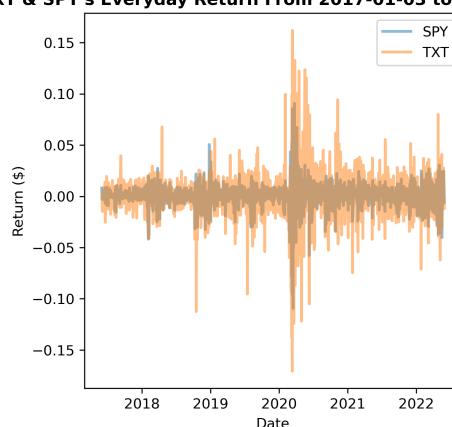
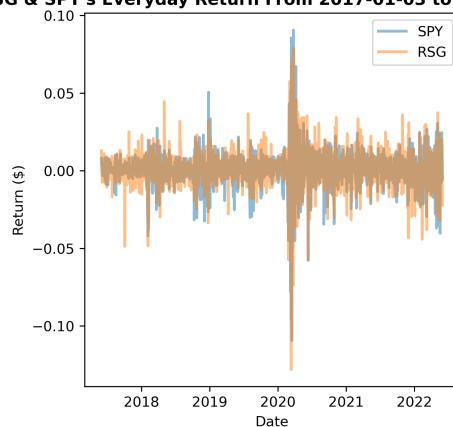
NKE & SPY's Everyday Return From 2017-01-03 to 2022-05-31 **PNW & SPY's Everyday Return From 2017-01-03 to 2022-05-31**



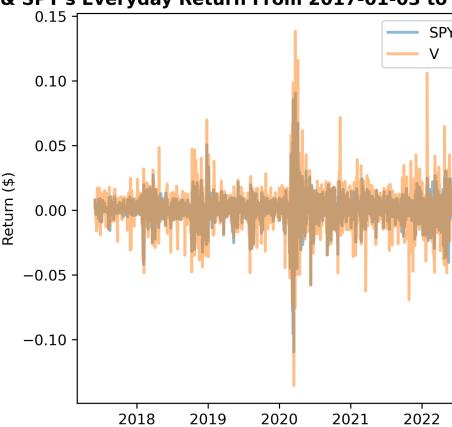
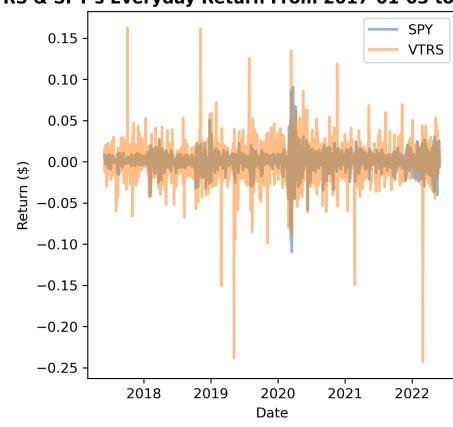
PTC & SPY's Everyday Return From 2017-01-03 to 2022-05-31 **REGN & SPY's Everyday Return From 2017-01-03 to 2022-05-31**



RSG & SPY's Everyday Return From 2017-01-03 to 2022-05-31 **TXT & SPY's Everyday Return From 2017-01-03 to 2022-05-31**



VTRS & SPY's Everyday Return From 2017-01-03 to 2022-05-31 **V & SPY's Everyday Return From 2017-01-03 to 2022-05-31**



WBA & SPY's Everyday Return From 2017-01-03 to 2022-05-31

