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June 1, 2006 — Dec. 1, 2025	S&P 500	3 Months	5
Backtest period	Source of companies	Rebalancing frequency	Portfolio size

Proportional to Lower values preferred, Adjusted for correlation: Yes	1.0	Medium	✓
Asset allocation	Years since IPO	Red Scores tolerance	Reduce turnover

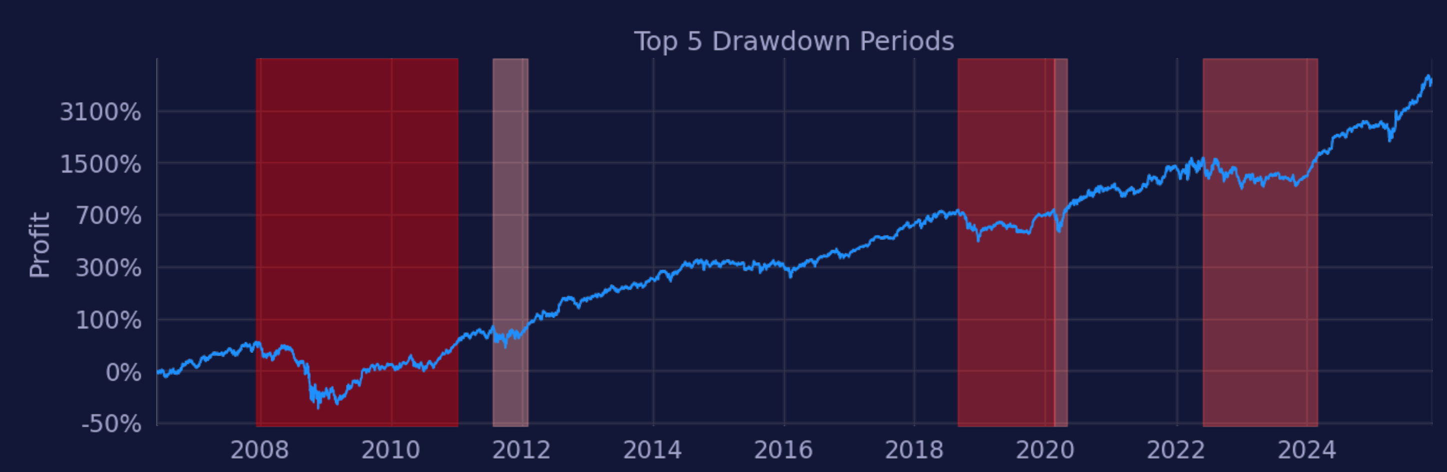
Key Metrics

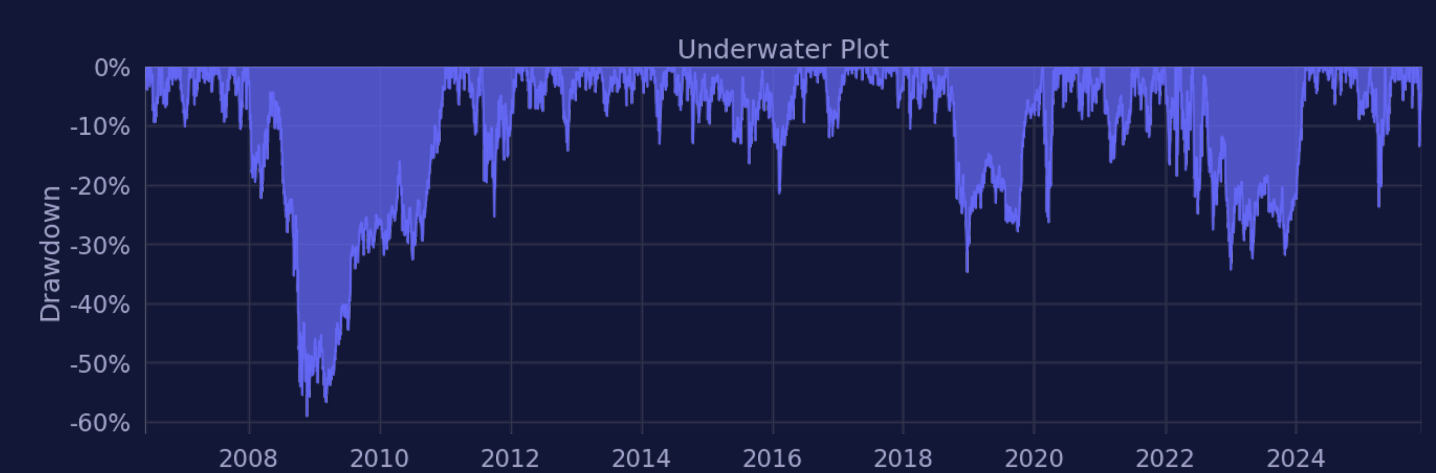
	PORTFOLIO	^SPX
ANNUAL RETURN	22.07%	8.93%
CUMULATIVE RETURNS	4783.59%	429.87%
MAX DRAWDOWN	-59.04%	-56.78%
ANNUAL VOLATILITY	0.28	0.19
SHARPE RATIO	0.82	0.52
CALMAR RATIO	0.36	0.15
SORTINO RATIO	1.20	0.73
DAILY VALUE AT RISK	-3.48%	-2.39%
ALPHA	0.12	-
BETA	1.17	-

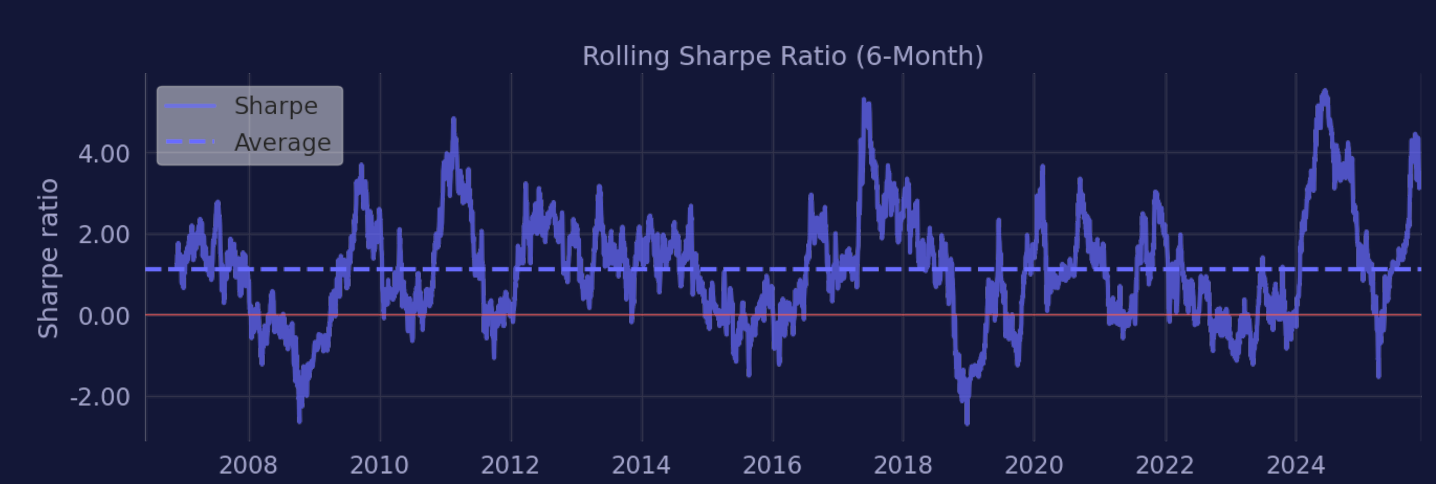
1M 3M 6M YTD 1Y 3Y 5Y 10Y 20Y Max log %

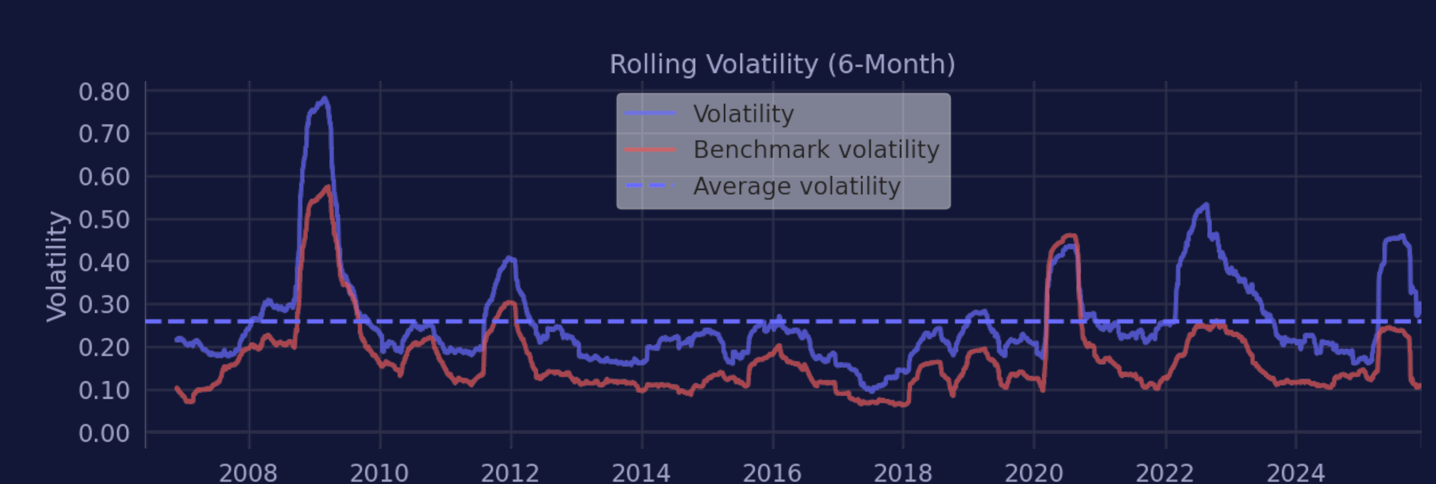
Worst Portfolio drawdown periods

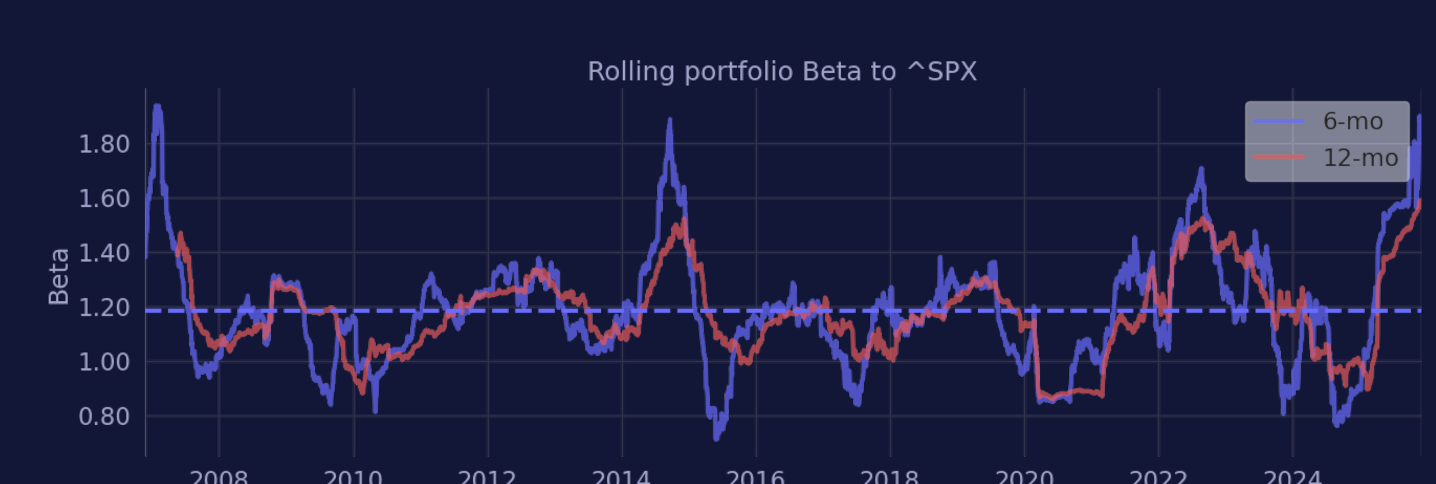
DRAWDOWN (%)	PEAK DATE	VALLEY DATE	RECOVERY DATE	DURATION
59.04	2007-12-10	2008-11-20	2011-01-05	803
34.69	2018-09-04	2018-12-24	2020-02-19	382
34.29	2022-06-02	2023-01-03	2024-02-26	453
26.30	2020-02-19	2020-03-23	2020-04-30	52
25.37	2011-07-26	2011-10-03	2012-02-03	139
23.69	2025-02-20	2025-04-08	2025-05-12	58
21.41	2014-09-08	2016-02-09	2016-05-31	452
18.49	2022-03-02	2022-03-07	2022-03-16	11
17.47	2022-03-29	2022-04-26	2022-06-02	48
16.58	2021-12-27	2022-01-26	2022-03-02	48

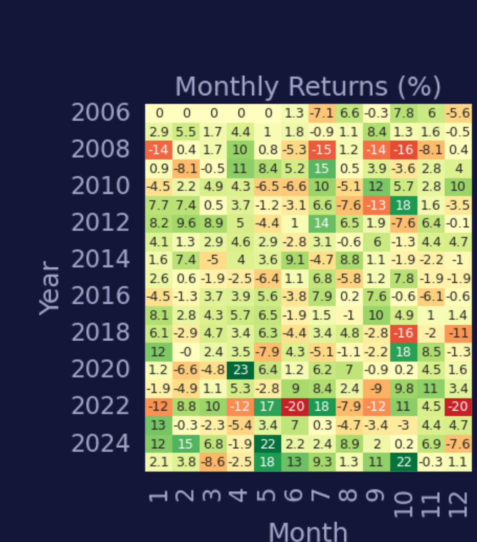


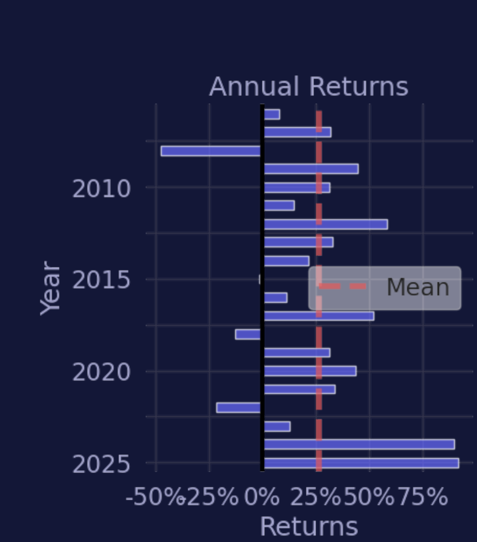












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