

NASDAQ 100 Portfolios

7/3/2024

- Annual rebalance
- Equal-weighted returns
- Split by quintiles (5 groups + less than or equal to 0)
- Start date: 2003-09-30

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Price to Earnings, Diluted & Excluding Extraordinary Items

Portfolio	CAGR
<=0	10.79%
Q1	12.81%
Q2	9.21%
Q3	11.18%
Q4	10.46%
Q5	10.22%
NASDAQ	13.08%

Best performing quintile: Q1 (12.81%)

Date	Portfolio Constituents	Avg P/E Value
2003-09-30	['ROST', 'ESRX', 'PCAR', 'FAST', 'HSIC', 'NVDA', 'GNTX', 'NXTL', 'SIAL', 'XRAY']	5.95
2004-09-30	['AAPL', 'ESRX', 'NVDA', 'AMZN', 'ROST', 'GILD', 'PCAR', 'HSIC', 'DLTR', 'FAST', 'GNTX', 'LNCR', 'NXTL']	4.62
2005-09-30	['AAPL', 'AMZN', 'PCAR', 'FAST', 'DLTR', 'ROST', 'ESRX', 'GILD', 'SIAL', 'XRAY', 'DISH', 'SBUX']	6.33
2006-09-30	['AAPL', 'AMZN', 'PCAR', 'ISRG', 'ROST', 'NVDA', 'ESRX', 'FAST', 'GILD', 'PTEN', 'SIAL', 'VRSN', 'LNCR']	6.40
2007-09-30	['AAPL', 'ROST', 'AMZN', 'PTEN', 'PCAR', 'NVDA', 'FAST', 'CTSH', 'ISRG', 'LRCX', 'MCHP', 'ESRX']	7.86
2008-09-30	['AAPL', 'NVDA', 'AMZN', 'ISRG', 'FAST', 'STLD', 'PCAR', 'LRCX', 'HSIC', 'CTSH', 'MCHP', 'SBUX']	7.86
2009-09-30	['AAPL', 'AMZN', 'ROST', 'ISRG', 'FAST', 'CERN', 'CMCSA', 'MNST', 'HSIC', 'GILD', 'DISH', 'CTSH']	6.84
2010-09-30	['AAPL', 'AMZN', 'ROST', 'ISRG', 'GILD', 'NVDA', 'CMCSA', 'CERN', 'SNDK', 'HSIC', 'FAST', 'MCHP', 'INTC', 'APOL']	6.21
2011-09-30	['AAPL', 'ROST', 'ISRG', 'AMZN', 'GILD', 'LRCX', 'SNDK', 'MCHP', 'CMCSA', 'KLAC', 'NVDA', 'NFLX', 'HSIC', 'DELL']	6.42

2012-09-30	['AAPL', 'ISRG', 'NVDA', 'NFLX', 'SIRI', 'MNST', 'DELL', 'APOL', 'SPLS', 'PCAR', 'GILD', 'HSIC', 'CMCSA', 'CTSH', 'CELG']	6.68
2013-09-30	['AAPL', 'ISRG', 'NVDA', 'MNST', 'CMCSA', 'ROST', 'CTSH', 'HSIC', 'INTC', 'PCAR', 'MSFT', 'CSCO', 'DELL', 'ATVI']	9.09
2014-09-30	['GOOGL', 'AAPL', 'ISRG', 'NVDA', 'MNST', 'ROST', 'CMCSA', 'MU', 'HSIC', 'SPLS', 'PCAR', 'FAST', 'KRFT', 'MAT']	8.84
2015-09-30	['GOOGL', 'AAPL', 'ISRG', 'NVDA', 'MU', 'AAL', 'CMCSA', 'CMCSA', 'MNST', 'PCAR', 'VIAB', 'ROST', 'FAST', 'GILD']	6.93
2016-09-30	['GOOGL', 'AAPL', 'AAL', 'ISRG', 'CSX', 'GILD', 'VIAB', 'MNST', 'AMZN', 'MDLZ', 'CMCSA', 'FAST', 'NVDA', 'HSIC']	7.34
2017-09-30	['GOOGL', 'AAPL', 'ISRG', 'EBAY', 'VIAB', 'CSX', 'GILD', 'AAL', 'ESRX', 'FAST', 'PCAR', 'AMZN', 'HSIC', 'INTC', 'NVDA']	8.87
2018-09-30	['GOOGL', 'CSX', 'AAPL', 'MU', 'KHC', 'QRTEA', 'CMCSA', 'PCAR', 'AMZN', 'CHTR', 'AVGO', 'ESRX', 'DLTR', 'NVDA']	7.13
2019-09-30	['GOOGL', 'AMZN', 'AAPL', 'MU', 'CSX', 'PCAR', 'AAL', 'NVDA', 'BIIB', 'UAL', 'WTW', 'WBA', 'NTAP', 'INTC', 'EA', 'CELG']	7.47
2020-09-30	['GOOGL', 'AMZN', 'CSX', 'BIIB', 'CPRT', 'INTC', 'AAPL', 'PCAR', 'EXC', 'ALGN', 'CSCO', 'FOXA', 'FOXA', 'CMCSA', 'AMAT']	11.37
2021-09-30	['GOOGL', 'AMZN', 'CPRT', 'FOXA', 'FOXA', 'PCAR', 'INTC', 'REGN', 'DLTR', 'MNST', 'GILD', 'QCOM', 'AEP', 'MU', 'KHC', 'MDLZ']	12.95
2022-09-30	['GOOGL', 'MRNA', 'WBA', 'MU', 'CPRT', 'INTC', 'PCAR', 'REGN', 'QCOM', 'CMCSA', 'SWKS', 'AMAT', 'CHTR', 'LRCX', 'META']	8.84
2023-09-30 - 2024-06-30	['FANG', 'PCAR', 'KHC', 'BIIB', 'CHTR', 'QCOM', 'SIRI', 'CSX', 'CTSH', 'AMGN', 'PYPL', 'GILD', 'EBAY', 'XEL', 'CPRT', 'EXC']	15.63

Worst performing quintile: Q2 (9.21%)

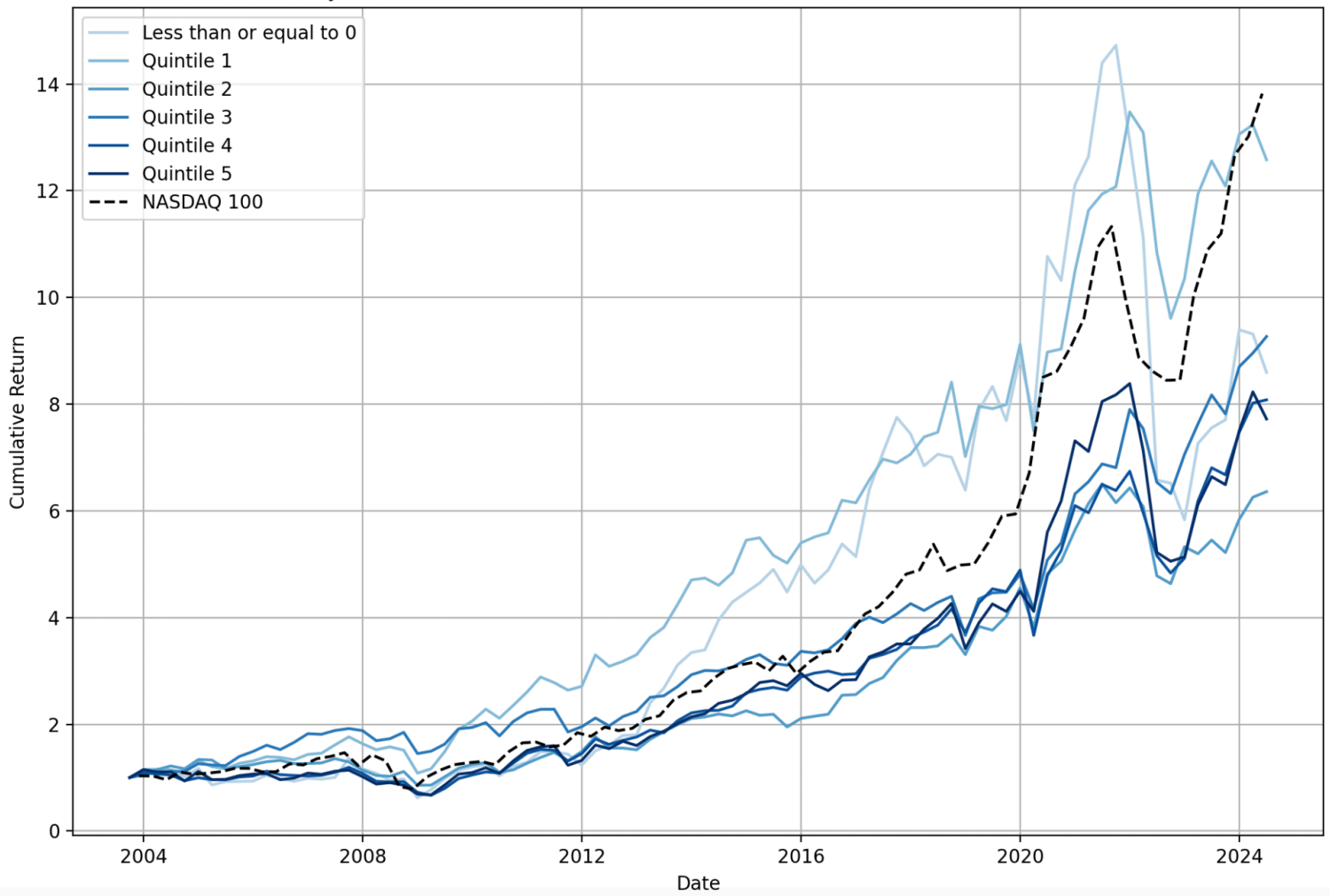
Date	Portfolio Constituents	Avg P/E Value
2003-09-30	['SBUX', 'LNCR', 'CEPH', 'EXPD', 'CHRW', 'PDCO', 'QCOM', 'FHCC', 'SPLS']	15.76
2004-09-30	['SIAL', 'QLGC', 'FHCC', 'XRAY', 'SBUX', 'INTU', 'PIXR', 'ADBE', 'CHRW', 'SPLS', 'MCHP', 'SNPS']	13.43
2005-09-30	['INTU', 'LNCR', 'CTSH', 'QLGC', 'MCHP', 'LRCX', 'CHRW', 'CMCSA', 'INTC', 'EXPD', 'AMAT', 'COST']	16.39

2006-09-30	['CTSH', 'MCHP', 'INTU', 'DELL', 'INTC', 'LRCX', 'CTAS', 'AKAM', 'TLAB', 'APOL', 'PETM', 'SPLS']	17.68
2007-09-30	['AMGN', 'CMCSA', 'SBUX', 'WYNN', 'SPLS', 'CTAS', 'AMAT', 'SEPR', 'PETM', 'MSFT', 'SIAL', 'KLAC']	17.98
2008-09-30	['CMCSA', 'DISH', 'ESRX', 'CTAS', 'MSFT', 'GILD', 'DELL', 'AMAT', 'SPLS', 'CDNS', 'PETM']	15.40
2009-09-30	['ESRX', 'MCHP', 'PPDI', 'NIHD', 'APOL', 'AMGN', 'ADP', 'MSFT', 'DELL', 'FLIR', 'PDCO', 'CEPH']	14.45
2010-09-30	['SBUX', 'DISH', 'AMGN', 'MSFT', 'CEPH', 'MAT', 'EBAY', 'LRCX', 'BIIB', 'XLNX', 'CELG', 'PDCO', 'CTSH']	12.54
2011-09-30	['INTC', 'AMAT', 'MU', 'MSFT', 'DLTR', 'LLTC', 'AMGN', 'SPLS', 'CTSH', 'CSCO', 'SBUX', 'PCAR', 'XLNX', 'ADBE']	11.39
2012-09-30	['INTC', 'MCHP', 'ROST', 'DLTR', 'KLAC', 'AMAT', 'VIAB', 'SBUX', 'CSCO', 'AMZN', 'MSFT', 'SNDK', 'MAT', 'FAST']	13.25
2013-09-30	['FAST', 'WDC', 'CHRW', 'KRFT', 'SBUX', 'KLAC', 'QCOM', 'XRAY', 'VIAB', 'MAT', 'AMGN', 'MXIM', 'CERN']	17.24
2014-09-30	['VIAB', 'WDC', 'CSCO', 'MSFT', 'INTC', 'QCOM', 'XLNX', 'DLTR', 'SNDK', 'CTSH', 'NFLX', 'AMGN', 'KLAC', 'ADI']	18.92
2015-09-30	['INTC', 'HSIC', 'WDC', 'CSCO', 'QCOM', 'AMAT', 'EBAY', 'TXN', 'NTAP', 'XLNX', 'LLTC', 'MAT', 'WFM', 'LRCX']	16.54
2016-09-30	['CHTR', 'SWKS', 'CSCO', 'INTC', 'AMGN', 'BIIB', 'LRCX', 'ESRX', 'QCOM', 'EBAY', 'WFM', 'MAR', 'PCAR', 'EA', 'TXN']	18.67
2017-09-30	['MU', 'HOLX', 'KLAC', 'AMGN', 'CSCO', 'ORLY', 'LRCX', 'TSCO', 'AMAT', 'ROST', 'QCOM', 'SWKS', 'CMCSA', 'WBA', 'TXN']	18.05
2018-09-30	['TMUS', 'FAST', 'LRCX', 'AMAT', 'WBA', 'SBUX', 'INTC', 'JBHT', 'SWKS', 'MNST', 'MDLZ', 'KLAC', 'ORLY', 'AAL']	17.79
2019-09-30	['GILD', 'SWKS', 'WYNN', 'AMAT', 'PEP', 'MNST', 'LRCX', 'REGN', 'CSCO', 'EBAY', 'AMGN', 'ISRG', 'CMCSA', 'CTSH', 'ALXN', 'MXIM']	18.36
2020-09-30	['MNST', 'EA', 'AMGN', 'MCHP', 'CDW', 'LRCX', 'CTSH', 'ORLY', 'MU', 'EBAY', 'REGN', 'ADP', 'CTXS', 'MDLZ', 'NVDA', 'PAYX']	22.94
2021-09-30	['ORLY', 'SWKS', 'CSX', 'WBA', 'LRCX', 'CMCSA', 'AMGN', 'XEL', 'EBAY', 'DXCM', 'CTSH', 'CSCO', 'ATVI', 'KLAC', 'ISRG', 'PEP']	23.63
2022-09-30	['BIIB', 'CTSH', 'CSCO', 'KLAC', 'CSX', 'TXN', 'ROST', 'MNST', 'GILD', 'ZM', 'SIRI', 'AEP', 'NFLX', 'AMGN', 'DLTR', 'ORLY']	18.48
2023-09-30 - 2024-06-30	['MCHP', 'GEHC', 'DLTR', 'AMAT', 'TXN', 'AEP', 'CSCO', 'KLAC', 'LRCX', 'REGN', 'ON', 'MAR', 'HON', 'MDLZ', 'ADI', 'ORLY']	21.72

Year	Portfolio						
	NASDAQ	Q5	Q4	Q3	Q2	Q1	<=0
2003	8.22%	-6.57%	-6.42%	11.87%	15.71%	7.58%	-0.21%
2004	12.54%	9.76%	6.52%	23.70%	3.21%	16.41%	-7.77%
2005	3.28%	-3.42%	4.41%	19.93%	5.46%	6.43%	1.16%
2006	28.07%	15.04%	14.75%	15.65%	2.60%	32.28%	46.39%
2007	-29.33%	-29.69%	-25.96%	-8.18%	-18.66%	-18.70%	-32.06%
2008	7.72%	32.53%	11.54%	8.83%	12.07%	32.85%	22.66%
2009	16.88%	24.85%	29.76%	7.56%	-1.88%	24.03%	7.46%
2010	9.99%	-3.09%	6.04%	-7.55%	18.95%	16.02%	21.50%
2011	30.85%	31.31%	25.90%	12.79%	13.51%	16.43%	21.39%
2012	15.60%	19.86%	21.09%	25.91%	28.01%	33.20%	72.92%
2013	25.76%	21.20%	13.29%	13.31%	8.17%	14.02%	37.33%
2014	0.84%	9.02%	10.72%	-1.93%	-13.21%	1.79%	2.30%
2015	15.72%	3.62%	12.49%	19.86%	33.03%	22.53%	22.97%
2016	22.63%	25.23%	14.67%	11.34%	23.88%	12.66%	41.67%
2017	27.51%	22.13%	23.58%	9.16%	18.30%	22.47%	-7.55%
2018	0.47%	-2.48%	8.65%	1.77%	10.84%	-3.50%	10.83%
2019	46.11%	46.32%	14.30%	17.87%	22.59%	9.94%	30.38%
2020	29.21%	39.59%	28.24%	33.34%	27.31%	39.01%	49.77%
2021	-24.00%	-40.43%	-25.24%	-7.40%	-27.53%	-20.21%	-57.76%
2022	34.13%	27.61%	36.24%	21.17%	14.19%	23.22%	16.62%
2023	24.93%	20.48%	20.43%	17.78%	21.51%	4.02%	14.45%

Annual Returns by P/E (Diluted, Excl. EI)

Portfolios by P/E (Diluted, Excl. EI) (Cumulative Returns) from 2003-09-30 to 2024-06-30



Book to Market

Portfolio	CAGR
<=0	N/A
Q1	9.82%
Q2	9.70%
Q3	11.67%
Q4	10.90%
Q5	11.91%
NASDAQ	13.08%

Best performing quintile: Q5 (11.91%)

Date	Portfolio Constituents	Avg B/M Value
2003-09-30	['HSIC', 'VRSN', 'SEBL', 'BRCD', 'LAMR', 'GEN', 'CIEN', 'MLNM', 'CMVT', 'AAPL', 'HGST', 'TLAB', 'CMCSA', 'SANM']	0.606
2004-09-30	['SEBL', 'LAMR', 'FHCC', 'HSIC', 'COST', 'JNPR', 'SNDK', 'GEN', 'CMVT', 'MLNM', 'TLAB', 'SANM', 'ISIL', 'CMCSA']	0.550
2005-09-30	['MOLX', 'JNPR', 'SEBL', 'SNDK', 'SNPS', 'MCIP', 'GEN', 'BIIB', 'TLAB', 'MLNM', 'SANM', 'ISIL', 'CMCSA']	0.627
2006-09-30	['XLNX', 'GENZ', 'COST', 'LNCR', 'CDNS', 'VRSN', 'RHT', 'KLAC', 'BIIB', 'TLAB', 'GEN', 'JNPR', 'CMCSA', 'EXPE']	0.535
2007-09-30	['KLAC', 'BIIB', 'COST', 'GENZ', 'JNPR', 'CTAS', 'CKFR', 'SNDK', 'PTEN', 'GEN', 'TLAB', 'EXPE', 'CMCSA', 'VMED']	0.489
2008-09-30	['AMGN', 'LRCX', 'KLAC', 'HSIC', 'MNST', 'JNPR', 'GEN', 'CTAS', 'CDNS', 'EXPE', 'HOLX', 'VMED', 'SNDK', 'CMCSA']	0.703
2009-09-30	['GEN', 'GENZ', 'CEPH', 'EBAY', 'MXIM', 'EXPE', 'MNST', 'CTAS', 'STLD', 'NIHD', 'ATVI', 'HOLX', 'CMCSA']	0.722
2010-09-30	['KLAC', 'HSIC', 'MXIM', 'GENZ', 'GEN', 'NIHD', 'EXPE', 'BKNG', 'EBAY', 'CEPH', 'CTAS', 'ATVI', 'HOLX', 'CMCSA']	0.662
2011-09-30	['HSIC', 'KLAC', 'INTC', 'LRCX', 'AMGN', 'SPLS', 'CSCO', 'NIHD', 'BKNG', 'SNDK', 'ATVI', 'MU', 'CMCSA', 'GEN']	0.672

2012-09-30	['CSCO', 'ESRX', 'BKNG', 'NVDA', 'AMAT', 'SIRI', 'EA', 'SPLS', 'LRCX', 'ATVI', 'SNDK', 'AVGO', 'CMCSA', 'MU', 'GEN']	0.906
2013-09-30	['INTC', 'CTRX', 'NUAN', 'SNDK', 'CSCO', 'WDC', 'BKNG', 'ESRX', 'MU', 'NVDA', 'SPLS', 'CMCSA', 'MDLZ', 'ATVI', 'AVGO', 'GEN']	0.722
2014-09-30	['NTAP', 'BRCM', 'WDC', 'INTC', 'NVDA', 'ATVI', 'CSCO', 'CTRX', 'ESRX', 'BKNG', 'CMCSA', 'MDLZ', 'SPLS', 'AVGO', 'GEN']	0.644
2015-09-30	['WBA', 'LRCX', 'CSCO', 'NVDA', 'MU', 'INTC', 'ATVI', 'MDLZ', 'SNDK', 'SPLS', 'WDC', 'BKNG', 'CMCSA', 'CMCSA', 'AVGO']	0.488
2016-09-30	['INTC', 'WBA', 'NTAP', 'LRCX', 'CSCO', 'MDLZ', 'BKNG', 'CMCSA', 'TMUS', 'XRAY', 'KHC', 'AVGO', 'WDC', 'CSX', 'MU', 'CHTR']	0.636
2017-09-30	['AKAM', 'VIAB', 'CSX', 'WDC', 'ADI', 'INTC', 'MDLZ', 'MU', 'TMUS', 'CMCSA', 'ESRX', 'XRAY', 'BKNG', 'CHTR', 'KHC', 'AVGO']	0.526
2018-09-30	['AVGO', 'ALXN', 'ADI', 'DLTR', 'CSX', 'PCAR', 'MU', 'MDLZ', 'WBA', 'ESRX', 'WDC', 'TMUS', 'XRAY', 'CMCSA', 'QRTEA', 'CHTR', 'KHC']	0.527
2019-09-30	['ADI', 'ATVI', 'BIIB', 'ALXN', 'INTC', 'MDLZ', 'PCAR', 'TMUS', 'UAL', 'XEL', 'CMCSA', 'WBA', 'CHTR', 'WDC', 'MU', 'KHC']	0.573
2020-09-30	['ADI', 'CTSH', 'CSX', 'PCAR', 'DLTR', 'MDLZ', 'CHTR', 'ALXN', 'XEL', 'TMUS', 'WBA', 'FOXA', 'FOXA', 'CMCSA', 'MU', 'WDC', 'EXC', 'KHC']	0.613
2021-09-30	['DLTR', 'MDLZ', 'PCAR', 'EBAY', 'INTC', 'MRVL', 'TMUS', 'MU', 'CMCSA', 'WBA', 'FOXA', 'FOXA', 'XEL', 'KDP', 'AEP', 'TEAM', 'EXC', 'KHC']	0.566
2022-09-30	['MDLZ', 'CHTR', 'BIIB', 'PCAR', 'AMD', 'TMUS', 'ADI', 'XEL', 'MU', 'KDP', 'AEP', 'INTC', 'CMCSA', 'WBA', 'CEG', 'EXC', 'TEAM', 'KHC']	0.629
2023-09-30 - 2024-06-30	['LCID', 'CTSH', 'ADI', 'MRVL', 'TMUS', 'BKR', 'CEG', 'CHTR', 'MU', 'XEL', 'CMCSA', 'KDP', 'INTC', 'FANG', 'AEP', 'WBA', 'EXC', 'KHC', 'WBD']	0.708

Worst performing quintile: Q2 (9.70%)

Date	Portfolio Constituents	Avg B/M Value
2003-09-30	['PDCO', 'NTAP', 'FHCC', 'MXIM', 'CTXS', 'ROST', 'CSCO', 'SBUX', 'ESRX', 'FAST', 'DLTR', 'MSFT', 'INTU']	0.205
2004-09-30	['LLTC', 'QCOM', 'PDCO', 'CSCO', 'ROST', 'MCHP', 'NTAP', 'ESRX', 'PETM', 'BEAS', 'XLNX', 'LRCX', 'INTC']	0.199
2005-09-30	['EXPD', 'NTAP', 'EBAY', 'LLTC', 'ORCL', 'MSFT', 'ESRX', 'QCOM',	0.195

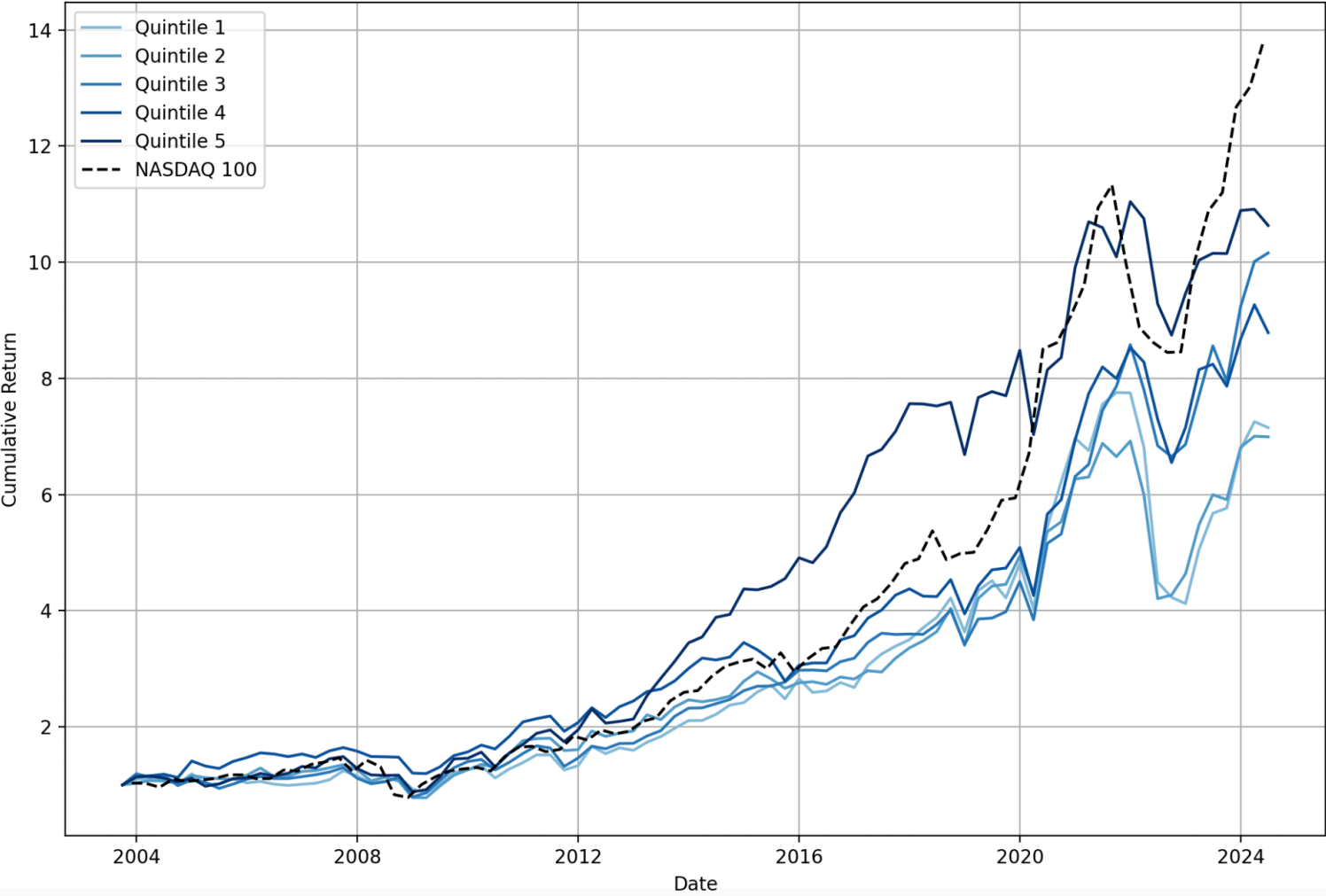
	'BRCM', 'CSCO', 'MXIM', 'PIXR', 'ROST']	
2006-09-30	['GILD', 'ISRG', 'PAYX', 'AKAM', 'NTAP', 'FAST', 'URBN', 'NVDA', 'MSFT', 'INTU', 'CSCO', 'QCOM', 'AAPL']	0.155
2007-09-30	['CTSH', 'PAYX', 'ADSK', 'EXPD', 'AAPL', 'ISRG', 'NTAP', 'LVL', 'AKAM', 'FAST', 'NVDA', 'CSCO', 'ORCL']	0.148
2008-09-30	['AAPL', 'MSFT', 'AMN', 'EXPD', 'FAST', 'ADBE', 'SRCL', 'CTSH', 'WYNN', 'MCHP', 'ORCL', 'NTAP', 'ATVI']	0.177
2009-09-30	['AAPL', 'EXPD', 'SRCL', 'JBHT', 'ROST', 'FAST', 'QCOM', 'SIAL', 'ORCL', 'NTAP', 'SBUX', 'CERN', 'CTSH', 'ADSK']	0.251
2010-09-30	['SBUX', 'CTSH', 'AAPL', 'SRCL', 'NTAP', 'CELG', 'URBN', 'BMC', 'GILD', 'EXPD', 'JBHT', 'MSFT', 'INTU', 'BRCM']	0.221
2011-09-30	['INTU', 'ADSK', 'BMC', 'VRSN', 'ROST', 'CTXS', 'CTSH', 'EXPD', 'GILD', 'VMED', 'SRCL', 'NTAP', 'CERN', 'DLTR']	0.185
2012-09-30	['INTU', 'PRGO', 'NFLX', 'CERN', 'CTXS', 'BIIB', 'BMC', 'GILD', 'WFM', 'SRCL', 'ADSK', 'CTSH', 'AAPL', 'MAT', 'ADP']	0.205
2013-09-30	['GILD', 'KRFT', 'SIRI', 'BIIB', 'DLTR', 'ORLY', 'CHRW', 'CERN', 'ISRG', 'MAT', 'ADP', 'WFM', 'INTU', 'FOSL', 'SRCL']	0.178
2014-09-30	['DISH', 'CHRW', 'DLTR', 'PAYX', 'LLTC', 'VIAB', 'GILD', 'BIIB', 'FAST', 'ORLY', 'ROST', 'INTU', 'TSCO', 'FFIV', 'KRFT', 'ADP']	0.139
2015-09-30	['TSCO', 'BMRN', 'DLTR', 'ROST', 'VIAB', 'CHRW', 'ADP', 'AAL', 'BIIB', 'VRSK', 'DISH', 'FAST', 'SWKS', 'LLTC', 'CERN']	0.136
2016-09-30	['ROST', 'TSCO', 'VRSK', 'GILD', 'FAST', 'ADBE', 'BMRN', 'TXN', 'EA', 'TRIP', 'LLTC', 'COST', 'CTXS', 'MSFT', 'ISRG']	0.157
2017-09-30	['REGN', 'ILMN', 'ROST', 'ADBE', 'COST', 'VRSK', 'ISRG', 'HAS', 'MNST', 'EA', 'MSFT', 'TXN', 'AAL', 'CTXS', 'MAR', 'FAST']	0.134
2018-09-30	['PAYX', 'WYNN', 'CDNS', 'TXN', 'KLAC', 'ROST', 'ISRG', 'MSFT', 'CELG', 'BKNG', 'MNST', 'MXIM', 'ULTA', 'INCY', 'EA', 'AAPL']	0.110
2019-09-30	['ADBE', 'ILMN', 'TXN', 'ADP', 'NVDA', 'XLNX', 'PAYX', 'ROST', 'PEP', 'ULTA', 'MSFT', 'AMGN', 'VRSK', 'VRTX', 'AAPL', 'MXIM']	0.095
2020-09-30	['INTU', 'CDW', 'WDAY', 'NVDA', 'BKNG', 'MSFT', 'AMGN', 'SPLK', 'ILMN', 'CDNS', 'PYPL', 'PEP', 'VRSK', 'ROST', 'XLNX', 'VRTX', 'ADP']	0.084
2021-09-30	['AMGN', 'NFLX', 'SPLK', 'PYPL', 'LULU', 'AMD', 'TXN', 'LRCX', 'AMZN', 'CDNS', 'BKNG', 'ALGN', 'MSFT', 'MRNA', 'ADP', 'ILMN', 'ROST', 'KLAC']	0.067
2022-09-30	['CDNS', 'BKNG', 'ADBE', 'PAYX', 'DXCM', 'MSFT', 'SGEN', 'WDAY', 'ABNB', 'AVGO', 'CTAS', 'COST', 'VRSK', 'TXN', 'PEP', 'LRCX', 'QCOM', 'FAST']	0.091

2023-09-30 - 2024-06-30	['CRWD', 'AMGN', 'TSLA', 'ABNB', 'LULU', 'SGEN', 'ADBE', 'MSFT', 'AVGO', 'PEP', 'CTAS', 'PAYX', 'LRCX', 'TXN', 'ISRG', 'ODFL', 'SNPS', 'FAST']	0.083
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Year	Portfolio						<=0
	NASDAQ	Q5	Q4	Q3	Q2	Q1	
2003	8.22%	4.24%	12.25%	-1.54%	2.06%	1.39%	
2004	12.54%	4.60%	24.31%	1.78%	6.29%	7.69%	
2005	3.28%	10.08%	6.62%	10.86%	6.00%	-9.10%	
2006	28.07%	23.87%	10.45%	16.80%	17.17%	25.43%	
2007	-29.33%	-25.82%	-13.92%	-18.23%	-25.05%	-14.16%	
2008	7.72%	31.95%	7.07%	21.87%	15.82%	13.01%	
2009	16.88%	7.36%	20.75%	8.02%	33.58%	6.07%	
2010	9.99%	16.51%	9.35%	-2.25%	4.17%	3.22%	
2011	30.85%	15.62%	18.34%	26.53%	16.16%	24.37%	
2012	15.60%	49.16%	17.95%	26.78%	24.28%	20.03%	
2013	25.76%	25.56%	14.59%	12.89%	7.84%	20.32%	
2014	0.84%	10.60%	-14.78%	10.47%	2.74%	1.85%	
2015	15.72%	28.21%	25.64%	13.00%	8.94%	13.54%	
2016	22.63%	24.76%	23.18%	13.20%	10.55%	21.59%	
2017	27.51%	8.52%	6.85%	14.34%	28.03%	25.96%	
2018	0.47%	2.72%	5.41%	0.31%	10.70%	0.76%	
2019	46.11%	6.55%	21.85%	30.35%	20.54%	43.15%	
2020	29.21%	23.11%	40.63%	55.62%	29.62%	32.49%	
2021	-24.00%	-13.35%	-19.37%	-17.52%	-37.75%	-47.23%	
2022	34.13%	15.19%	18.63%	19.57%	36.67%	34.10%	
2023	24.93%	4.46%	12.86%	26.73%	18.40%	25.73%	

Annual Returns by Book/Market

Portfolios by Book/Market (Cumulative Returns) from 2003-09-30 to 2024-06-30



Price to Cashflow

Portfolio	CAGR
<=0	4.66%
Q1	10.60%
Q2	10.39%
Q3	14.12%
Q4	7.80%
Q5	10.43%
NASDAQ	13.08%

Best performing quintile: Q3 (14.12%)

Date	Portfolio Constituents	Avg P/CF Value
2003-09-30	['MSFT', 'CTAS', 'MCHP', 'ORCL', 'QCOM', 'GNTX', 'TLAB', 'MXIM', 'CEPH', 'DELL', 'ADBE', 'XLNX']	21.18
2004-09-30	['ORCL', 'QLGC', 'SNDK', 'PTEN', 'LVL', 'HSIC', 'LRCX', 'CSCO', 'ADBE', 'MXIM', 'MSFT', 'KLAC', 'XLNX', 'GNTX']	18.78
2005-09-30	['XRAY', 'QLGC', 'CTAS', 'AAPL', 'BIIB', 'MSFT', 'NTAP', 'SBUX', 'ORCL', 'MCHP', 'SNDK', 'ADBE']	17.95
2006-09-30	['CSCO', 'SIAL', 'LRCX', 'TLAB', 'BEAS', 'MSFT', 'ORCL', 'AMAT', 'ADSK', 'CTXS', 'ESRX', 'EBAY', 'QCOM']	17.74
2007-09-30	['SIAL', 'CTXS', 'SBUX', 'CKFR', 'KLAC', 'BRCM', 'TLAB', 'GENZ', 'XRAY', 'QCOM', 'APOL', 'ORCL', 'BIIB']	17.68
2008-09-30	['NIHD', 'XLNX', 'SPLS', 'BIIB', 'CSCO', 'COST', 'INTU', 'AKAM', 'MCHP', 'APOL', 'LLTC', 'CTXS', 'ADBE']	12.91
2009-09-30	['DELL', 'ADP', 'ADSK', 'GENZ', 'MXIM', 'AAPL', 'ORCL', 'PCAR', 'ADBE', 'LLTC', 'XLNX', 'CTXS', 'BRCM']	13.42
2010-09-30	['AMAT', 'KLAC', 'HSIC', 'MCHP', 'ATVI', 'ADP', 'EBAY', 'SIAL', 'WYNN', 'PDCO', 'XLNX', 'CSCO', 'INTU']	11.47
2011-09-30	['AAPL', 'ATVI', 'URBN', 'MCHP', 'COST', 'SIRI', 'ADSK', 'ORCL', 'EBAY', 'WYNN', 'XRAY', 'DLTR', 'PAYX', 'HSIC']	12.46

2012-09-30	['ADSK', 'GILD', 'LRCX', 'COST', 'LLTC', 'AKAM', 'HSIC', 'INTU', 'EA', 'ROST', 'MAT', 'ADP', 'MCHP', 'CELG', 'XRAY']	13.82
2013-09-30	['ORLY', 'NUAN', 'COST', 'AMAT', 'FOSL', 'ROST', 'EBAY', 'QCOM', 'XRAY', 'CTXS', 'AKAM', 'EQIX', 'AMGN', 'LLTC', 'MCHP']	14.71
2014-09-30	['COST', 'TXN', 'XLNX', 'ORLY', 'WYNN', 'AMGN', 'ATVI', 'KLAC', 'SIRI', 'MAR', 'KRFT', 'PAYX', 'AKAM', 'FFIV', 'HSIC']	15.93
2015-09-30	['KLAC', 'AMAT', 'MAR', 'INTU', 'LRCX', 'SIRI', 'COST', 'ATVI', 'CHRW', 'BRCM', 'ROST', 'LLTC', 'QCOM', 'WBA']	15.07
2016-09-30	['MAT', 'XLNX', 'TXN', 'COST', 'PYPL', 'MXIM', 'SRCL', 'SWKS', 'MCHP', 'BIIB', 'ROST', 'CTSH', 'CERN', 'TRIP', 'ATVI']	16.77
2017-09-30	['HAS', 'EBAY', 'AMAT', 'COST', 'MSFT', 'CSX', 'SIRI', 'BIIB', 'MXIM', 'MCHP', 'TXN', 'QCOM', 'SBUX', 'MAR', 'CTAS', 'CERN']	16.45
2018-09-30	['SIRI', 'XRAY', 'SBUX', 'CSCO', 'HOLX', 'CSX', 'TXN', 'COST', 'ORLY', 'CTSH', 'BKNG', 'ULTA', 'MDLZ', 'PEP', 'CELG', 'MAR', 'MSFT']	17.13
2019-09-30	['AMAT', 'AAPL', 'REGN', 'CTSH', 'TSLA', 'ULTA', 'HSIC', 'SIRI', 'TTWO', 'ALXN', 'PYPL', 'TXN', 'BKNG', 'QCOM', 'MXIM', 'ADI', 'ORLY', 'CERN']	15.50
2020-09-30	['KLAC', 'MDLZ', 'PAYX', 'TTWO', 'ADP', 'PEP', 'EA', 'TXN', 'ADI', 'REGN', 'COST', 'XLNX', 'MXIM', 'LRCX', 'QCOM', 'TMUS', 'CTAS']	21.57
2021-09-30	['MCHP', 'SBUX', 'TXN', 'KLAC', 'LRCX', 'AAPL', 'CDW', 'VRTX', 'ATVI', 'INCY', 'AMAT', 'HON', 'ADP', 'VRSK', 'EA', 'MSFT', 'AMZN', 'CTAS']	25.88
2022-09-30	['EA', 'VRTX', 'PYPL', 'LRCX', 'MDLZ', 'ODFL', 'SBUX', 'WDAY', 'DOCU', 'PEP', 'ADI', 'AAPL', 'DLTR', 'MSFT', 'MAR', 'VRSN', 'ADBE', 'ALGN']	20.95
2023-09-30 - 2024-06-30	['LRCX', 'ENPH', 'ADI', 'AMAT', 'REGN', 'KLAC', 'ADSK', 'TXN', 'MAR', 'FTNT', 'SBUX', 'AVGO', 'VRTX', 'PEP', 'AMZN', 'KDP', 'COST', 'MDLZ']	21.02

Worst performing quintile: Q4 (7.80%)

Date	Portfolio Constituents	Avg P/CF Value
2003-09-30	['CHRW', 'BEAS', 'PDCO', 'AAPL', 'BGEN', 'CSCO', 'EXPD', 'CMVT', 'SNPS', 'QLGC', 'BRCD', 'AMGN', 'GENZ']	27.01
2004-09-30	['AMGN', 'PIXR', 'DELL', 'NTAP', 'AAPL', 'LLTC', 'TLAB', 'SBUX', 'PDCO', 'GENZ', 'SANM', 'QCOM', 'PAYX']	24.91
2005-09-30	['KLAC', 'SEBL', 'MXIM', 'TLAB', 'AMGN', 'BRCM', 'JNPR', 'LLTC', 'GILD', 'CHRW', 'QCOM', 'ADSK', 'GENZ']	23.03

2006-09-30	['XRAY', 'BIIB', 'LLTC', 'AMZN', 'SBUX', 'NIHD', 'CMVT', 'GENZ', 'NTAP', 'ADBE', 'BRCM', 'PAYX', 'NVDA']	22.08
2007-09-30	['GILD', 'EBAY', 'SNDK', 'MCHP', 'CSCO', 'VRSN', 'ESRX', 'PDCO', 'ADBE', 'DELL', 'NVDA', 'JNPR', 'NIHD']	21.11
2008-09-30	['CEPH', 'PDCO', 'SIAL', 'LVL', 'WYNN', 'ORCL', 'XRAY', 'JNPR', 'HSIC', 'HOLX', 'PAYX', 'ESRX', 'AAPL']	16.10
2009-09-30	['HSIC', 'PAYX', 'EXPD', 'SIAL', 'XRAY', 'CERN', 'MCHP', 'JNPR', 'GILD', 'FAST', 'ATVI', 'SRCL', 'URBN', 'ESRX']	16.32
2010-09-30	['VRSN', 'ORCL', 'LRCX', 'BRCM', 'LLTC', 'ORLY', 'AAPL', 'QCOM', 'ADBE', 'PAYX', 'NTAP', 'FLIR', 'CERN', 'FSLR']	13.97
2011-09-30	['MAT', 'INTU', 'ADP', 'BIIB', 'SIAL', 'WFM', 'CTXS', 'ESRX', 'ROST', 'FFIV', 'EXPD', 'FLIR', 'SBUX', 'CELG']	16.76
2012-09-30	['SIRI', 'VRSN', 'QCOM', 'FFIV', 'DLTR', 'FOSL', 'NUAN', 'PAYX', 'VRTX', 'EXPD', 'SIAL', 'CTSH', 'BIIB', 'ESRX']	17.16
2013-09-30	['SIAL', 'ADBE', 'HSIC', 'MDLZ', 'ISRG', 'DLTR', 'XLNX', 'ADI', 'CTSH', 'WFM', 'VRSK', 'SBUX', 'PAYX', 'CERN', 'ADP']	18.70
2014-09-30	['INTU', 'ADI', 'CTSH', 'EQIX', 'LLTC', 'SIAL', 'VRSK', 'TSCO', 'EXPD', 'SRCL', 'ADSK', 'ADP', 'ISRG', 'GILD', 'SBAC']	20.25
2015-09-30	['SWKS', 'AKAM', 'ADI', 'PAYX', 'HSIC', 'MDLZ', 'ADSK', 'EXPD', 'ADP', 'BIIB', 'ORLY', 'EA', 'FAST', 'DLTR', 'SBAC']	19.04
2016-09-30	['ORLY', 'INTU', 'SBUX', 'SBAC', 'MDLZ', 'DLTR', 'LLTC', 'ADI', 'CHTR', 'PAYX', 'AMAT', 'VRSK', 'ADP', 'HSIC', 'FAST']	20.90
2017-09-30	['MAT', 'ADI', 'EA', 'XLNX', 'CTSH', 'ULTA', 'PAYX', 'PYPL', 'FAST', 'MDLZ', 'HSIC', 'XRAY', 'ADP', 'VRSK', 'INTU', 'CELG']	21.62
2018-09-30	['HSIC', 'MXIM', 'PAYX', 'HAS', 'EA', 'REGN', 'ROST', 'CDNS', 'VRSK', 'CTAS', 'XLNX', 'ADP', 'ATVI', 'ADI', 'FAST', 'INTU']	23.64
2019-09-30	['EA', 'ROST', 'HAS', 'PEP', 'MSFT', 'KLAC', 'MDLZ', 'ATVI', 'MAR', 'XLNX', 'PAYX', 'COST', 'ALGN', 'AMZN', 'FAST', 'CTAS', 'VRSK']	21.82
2020-09-30	['AAPL', 'VRTX', 'FAST', 'MSFT', 'CPRT', 'BKNG', 'ATVI', 'VRSK', 'VRSN', 'AMZN', 'SNPS', 'ADSK', 'CDNS', 'PYPL', 'MNST', 'ILMN', 'ALGN']	33.28
2021-09-30	['FAST', 'XLNX', 'REGN', 'PAYX', 'CPRT', 'MNST', 'WDAY', 'VRSN', 'ADI', 'SGEN', 'SNPS', 'ZM', 'LULU', 'MTCH', 'ADBE', 'ADSK', 'CDNS', 'AMD']	38.64
2022-09-30	['FTNT', 'CPRT', 'MELI', 'ADSK', 'CTAS', 'MTCH', 'HON', 'VRSK', 'PAYX', 'COST', 'INTU', 'ATVI', 'PANW', 'SNPS', 'ADP', 'AMZN', 'ANSS', 'AMD']	30.02
2023-09-30 -	['HON', 'ADP', 'AAPL', 'PAYX', 'PANW', 'FAST', 'BIIB', 'MSFT', 'ODFL',	30.00

2024-06-30	'CTAS', 'VRSK', 'ADBE', 'CPRT', 'ALGN', 'INTU', 'WDAY', 'CRWD', 'TEAM']	
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Year	Portfolio							Annual Returns by Price/Cash flow
	NASDAQ	Q5	Q4	Q3	Q2	Q1	<=0	
2003	8.22%	9.56%	5.31%	12.14%	1.58%	2.71%	-28.64%	
2004	12.54%	17.98%	6.65%	8.30%	2.98%	9.39%	-28.93%	
2005	3.28%	-2.87%	-8.50%	11.62%	15.85%	16.37%	0.67%	
2006	28.07%	19.64%	20.48%	13.23%	5.93%	29.63%	20.64%	
2007	-29.33%	-2.41%	-23.92%	-16.22%	-16.07%	-24.43%	-51.87%	
2008	7.72%	10.53%	11.57%	13.75%	16.74%	37.75%	29.07%	
2009	16.88%	19.17%	8.02%	23.48%	8.14%	19.10%	10.26%	
2010	9.99%	1.00%	-2.78%	8.99%	10.43%	11.68%	38.92%	
2011	30.85%	10.11%	25.59%	22.74%	25.57%	13.81%	33.02%	
2012	15.60%	22.45%	19.88%	34.02%	23.97%	32.59%	42.04%	
2013	25.76%	22.56%	5.51%	8.82%	17.07%	27.41%	34.25%	
2014	0.84%	3.60%	9.50%	3.81%	-10.22%	-2.65%	23.52%	
2015	15.72%	6.33%	15.35%	28.38%	30.24%	17.27%	7.24%	
2016	22.63%	21.58%	10.15%	12.82%	19.25%	24.24%	49.40%	
2017	27.51%	23.88%	14.68%	18.21%	20.79%	2.16%	21.69%	
2018	0.47%	-2.77%	5.11%	13.26%	7.69%	3.23%	-17.89%	
2019	46.11%	43.89%	20.36%	26.89%	1.72%	-1.85%	128.05%	
2020	29.21%	35.58%	32.64%	35.68%	31.38%	34.39%	53.77%	
2021	-24.00%	-51.60%	-24.78%	-18.70%	-12.75%	-25.07%	-74.77%	
2022	34.13%	33.55%	22.48%	24.36%	22.80%	19.03%	-16.54%	
2023	24.93%	22.50%	11.90%	29.60%	12.03%	4.59%	19.91%	

Portfolios by Price/Cash flow (Cumulative Returns) from 2003-09-30 to 2024-06-30

