

Profitable Leaders

Portfolio ¹ ² ³

Summary

Return Since Inception (annualized)	13.15%
Relative to Benchmark (annualized)	+4.28%
Turnover	29.68%
Benchmark	S&P 500
Inception	Jan 1, 2007

Risk Profile (since inception)

	Strategy	Benchmark
Beta	0.95	-
Sharpe Ratio	0.77	0.55
Sortino Ratio	1.04	0.72
Standard Deviation	16.31%	15.89%
Downside Deviation	10.11%	10.80%
Maximum Drawdown	-42.34%	-55.19%

Trailing Returns (annualized)

	Strategy %	Benchmark %	Excess %
YTD	-10.47	-14.83	4.36
1Yr	-7.42	-12.75	5.33
3Yr	9.85	10.74	-0.89
5Yr	12.05	10.99	1.06
10Yr	15.17	13.14	2.03
SI	13.15	8.87	4.28

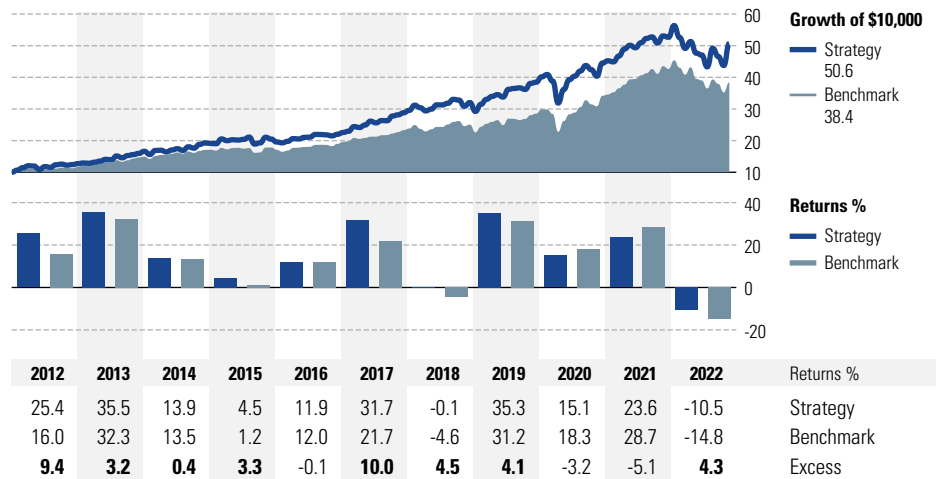
Current Holdings (as of Nov 22, 2022)

#	Ticker	Description
1	KLAC	KLA Corp.
2	MA	Mastercard, Inc.
3	ENPH	Enphase Energy, Inc.
4	BF.B	Brown-Forman Corp.
5	FDS	FactSet Research Systems, Inc.
6	V	Visa, Inc.
7	ROL	Rollins, Inc.
8	AON	Aon plc
9	ITW	Illinois Tool Works, Inc.
10	ROK	Rockwell Automation, Inc.
11	ACN	Accenture PLC
12	AAPL	Apple, Inc.
13	SYF	Synchrony Financial
14	ABBV	AbbVie, Inc.
15	ALLE	Allegion Plc
16	NKE	NIKE, Inc.
17	POOL	Pool Corp.
18	MCO	Moody's Corp.
19	PAYX	Paychex, Inc.

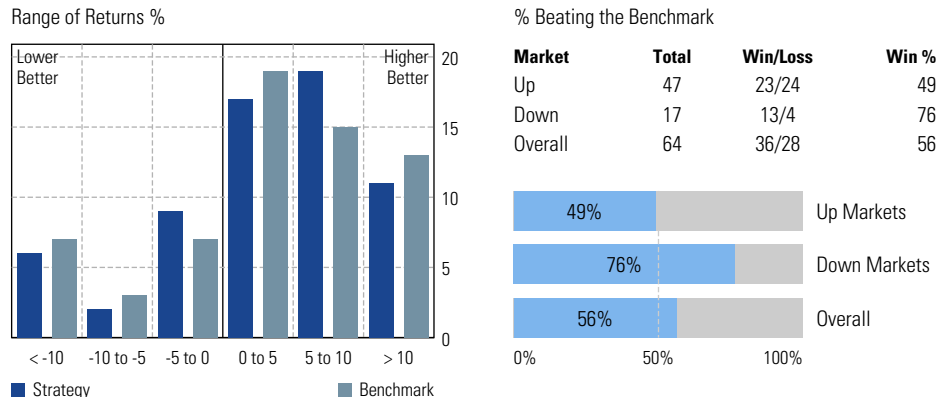
Strategy Description

This strategy invests in S&P500 stocks selected primarily based on profitability, conservative investments in the business and fundamental factors that suggest a high probability of continuing relative-to-market stability and favorable valuations. With monthly rebalance to monitor for sell signals and new purchases, and the emphasis on stable high margins, we expect a very low turnover.

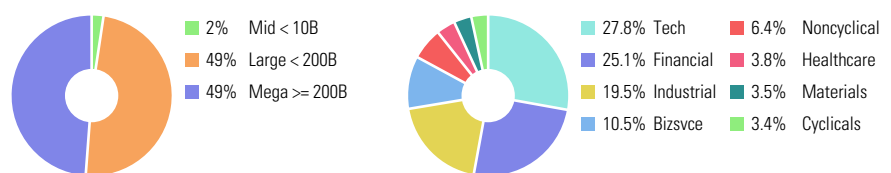
Performance Analysis (as of Nov 22, 2022)



Quarterly Returns (since inception)



Current Allocation (USD)



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