

Outperforms benchmark

Large Cap

Annualized Rtrn	3Y	5Y	10Y	Inception
>\$50B	13.36%	8.8%	13.5%	6.9%
\$50-20B	22.70%	12.0%	15.1%	9.1%
S&P 500	17.95%	10.8%	12.6%	6.4%

Annual Rtrn	>50B	\$50-20B	S&P500
2022	-31.6%	-8.8%	-18.1%
2021	-1	13.1%	25.1%
2020		36.0%	23.5%
2019	-3	38.3%	31.2%
2018		-1.8%	-8.2%
2017	-5	36.4%	25.7%
2016		7.3%	-1.9%
2015	-7	13.0%	10.0%
2014		9.9%	17.2%
2013	-9	36.8%	51.2%
2012		26.2%	25.7%
2011	-11	-3.6%	1.5%
2010		11.6%	8.3%
2009	-13	36.8%	50.0%
2008		-41.0%	-48.0%
2007	-15	10.0%	17.6%
2006		18.1%	11.0%
2005	-17	3.0%	26.8%
2004		3.7%	31.3%
2003	-19	25.5%	33.0%
2002		-28.0%	-24.0%
2001	-21	-8.3%	-29.8%

3Y Windows	>50B	\$50-20B	S&P500
Avg Rtrn (ann.)	10.39%	11.56%	8.86%
Max Rtrn	28.64%	34.80%	26.07%
Min Rtrn	-13.74%	-19.58%	-15.11%
%Win	61%	70%	--
No of windoes	237	237	237

Volatility (ann)	5Y	10Y	Inception	Max drawdown
>\$50B	21.26%	17.28%	17.83%	-52.7%
\$50-20B	21.50%	17.19%	19.17%	-58.4%
S&P 500	18.69%	14.77%	15.41%	-50.9%

Current Portfolio	Holdings	Max Cap	Min Cap	Median Cap
>\$50B	20	\$2,599,657	\$63,275	\$453,102
\$50-20B	20	\$67,538	\$23,344	\$38,089
Top 5 - >\$50B	AMZN, MSFT, META, GOOGL, GOOG, V			
Top 5 \$50-20B	VMW, WDAY, LNG, CRWD, APO			
Rebalance/Weight quarterly/sentiment				

Mid Cap

Annualized Rtrn	3Y	5Y	10Y	Inception
\$20-10B	10.53%	6.3%	12.7%	9.5%
\$10-5B	18.17%	10.5%	7.9%	11.1%
S&P 400	15.44%	7.7%	10.5%	8.6%

Annual Rtrn	\$20-10B	\$10-5B	S&P400
2022	-18.5%	-16.5%	-13.3%
2021	-1	13.2%	11.2%
2020		23.6%	34.7%
2019	-3	18.3%	31.8%
2018		-7.0%	-5.2%
2017	-5	32.7%	13.6%
2016		10.7%	-1.6%
2015	-7	-1.2%	-22.8%
2014		17.7%	5.3%
2013	-9	54.1%	50.9%
2012		25.4%	34.1%
2011	-11	-6.4%	-13.4%
2010		28.1%	34.8%
2009	-13	36.0%	44.2%
2008		-52.0%	-55.0%
2007	-15	5.2%	13.8%
2006		21.3%	25.7%
2005	-17	17.3%	33.6%
2004		23.2%	43.4%
2003	-19	30.3%	47.7%
2002		-11.2%	-11.9%
2001	-21	0.7%	9.2%

3Y Windows	\$20-10B	\$10-5B	S&P400
Avg Rtrn (ann.)	11.56%	12.57%	9.81%
Max Rtrn	34.80%	47.37%	30.86%
Min Rtrn	-19.58%	-17.63%	-15.51%
%Win	70%	60%	--
No of windoes	237	237	237

Volatility (ann)	5Y	10Y	Inception	Max drawdown
\$20-10B	20.99%	16.94%	18.61%	-58.3%
\$10-5B	21.04%	18.40%	20.22%	-61.8%
S&P 400	22.40%	17.69%	18.02%	-49.7%

Current Portfolio	Holdings	Max Cap	Min Cap	Median Cap
\$20-10B	20	\$61,061	\$8,672	\$17,809
\$10-5B	20	\$28,088	\$5,084	\$8,566
Top 5 - \$20-10B	PANW, CHK, EQT, FHN, BMRN			
Top 5 - \$10-5B	ZEN*, THC, SWCH*, ARMK, LBRDK (*delisted)			
Rebalance/Weight quarterly/sentiment				

Small Cap

Annualized Rtrn	3Y	5Y	10Y	Inception
\$5-1B	9.00%	3.8%	8.1%	13.6%
R2000	9.31%	3.4%	7.6%	5.7%

Annual Rtrn	\$5-1B	R2000
2022	-23.4%	-21.6%
2021	-1	23.3%
2020		15.2%
2019	-3	19.0%
2018		-10.4%
2017	-5	33.9%
2016		11.3%
2015	-7	-8.3%
2014		0.4%
2013	-9	36.9%
2012		27.6%
2011	-11	-6.3%
2010		21.4%
2009	-13	65.9%
2008		-43.7%
2007	-15	14.1%
2006		17.6%
2005	-17	36.3%
2004		28.4%
2003	-19	60.5%
2002		1.4%
2001	-21	34.3%

3Y Windows	\$5-1B	R2000
Avg Rtrn (ann.)	14.67%	7.70%
Max Rtrn	47.29%	28.04%
Min Rtrn	-13.45%	-18.95%
%Win	83%	--
No of windoes	237	237

Volatility (ann)	5Y	10Y	Inception	Max drawdown
\$5-1B	21.74%	19.10%	21.23%	-50.0%
R2000	23.51%	19.25%	20.13%	-54.1%

Current Portfolio	Holdings	Max Cap	Min Cap	Median Cap
\$5-1B	20	\$6,554	\$1,179	\$2,948
Top 5 - \$5-1B	AAWW*, AMBP, ASZ*, BC, BHC (*delisted)			
Rebalance/Weight quarterly/sentiment				