

US Sample Strategy 1

This sample US Large cap strategy is selecting 30 stocks with solid fundamentals and validated positive trend.

HISTORICAL PERFORMANCE CHART



PERFORMANCE

	1 Month	3 Months	1 Year	3 Years	5 Years	Starting date
Strategy	4.67%	9.34%	39.30%	23.87%	28.42%	24.12%
S&P 500	2.46%	3.84%	22.75%	12.21%	12.66%	10.90%
Difference	2.21%	5.51%	16.55%	11.66%	15.76%	13.22%

KEY RATIOS

	Strategy	Benchmark	Difference
Sharpe Ratio	1.4547	0.8007	+0.6539
Sterling Ratio	1.4698	0.6296	+0.8402
Sortino Ratio	1.9821	1.0718	+0.9103
Beta	0.9906		
Tracking Error	11.94%		

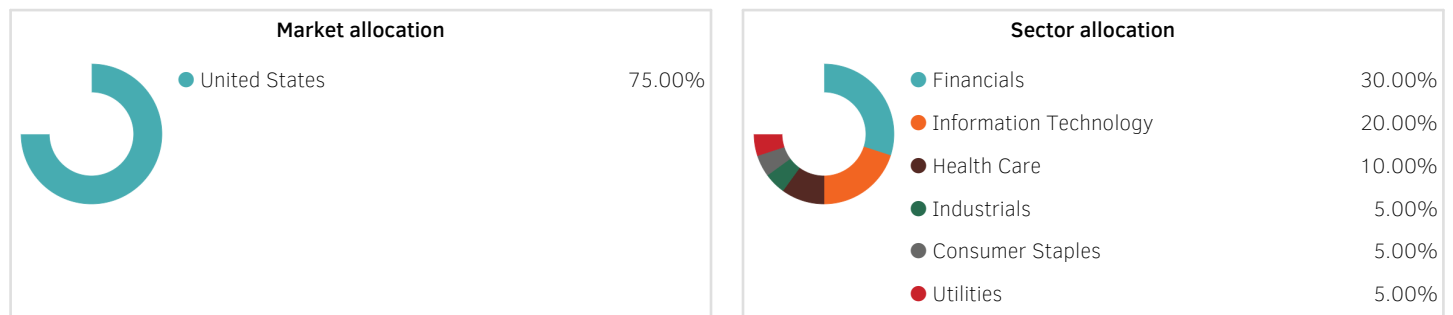
RISK

	Strategy	Benchmark	Difference
Max drawdown	-34.28%	-33.92%	-0.35%
Average yearly drawdown	-14.37%	-12.55%	-1.82%
Monthly Standard Deviation	6.08%	5.04%	1.03%

PERFORMANCE SUMMARY

	Strategy	Benchmark	Difference
Cumulative	+836.55%	+191.95%	+644.60%
Annualized	+24.12%	+10.90%	+13.22%
Yearly average	+24.12%	+11.31%	+12.81%

ALLOCATION



CALENDAR YEAR ANALYTICS

Performance				Volatility		
Year	Strategy	S&P 500	Difference	Strategy	S&P 500	Difference
2015	0.44%	-2.88%	3.31%	5.19%	4.42%	0.77%
2016	14.89%	9.54%	5.36%	4.45%	3.71%	0.74%
2017	50.74%	19.42%	31.32%	3.89%	1.90%	1.99%
2018	3.13%	-6.24%	9.36%	5.83%	4.83%	1.01%
2019	38.36%	28.88%	9.48%	4.22%	3.54%	0.69%
2020	53.34%	16.26%	37.08%	10.28%	9.77%	0.51%
2021	26.98%	26.89%	0.09%	6.40%	3.72%	2.69%
2022	-5.16%	-19.44%	14.29%	7.54%	6.86%	0.69%
2023	30.27%	24.23%	6.04%	4.92%	3.71%	1.22%
2024	41.62%	23.31%	18.31%	5.21%	3.58%	1.63%
2025	10.76%	4.46%	6.30%	5.78%	3.35%	2.43%
average	24.12%	11.31%	12.81%	5.79%	4.49%	1.30%
Annualized	24.12%	10.90%	13.22%			

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