

Leonardo DiCaprio Large Cap Index

Index ID: N/A

The index seeks to track the performance of large cap US companies with an age of 18 to 25 years according to their date of incorporation. The index is designed to track a systematic cohort of 50 publicly traded US equities that are: - Within a defined corporate age window (18–25 years) - Belonging to the large-cap / mega-cap equity universe - Rebalanced annually - Equally weighted

Universe: N/A

Number of target holdings: 50

Rebalance frequency: Annual

Launch Date: 2019-01-01

Methodology and weighting convention

At rebalance: The goal is to isolate performance characteristics of companies transitioning from mid-life maturity into established large-cap incumbency. Age = Rebalance Year - Year of Incorporation (Founding Year) Remove companies that fall outside 18–25 age range Add newly eligible companies entering the band Re-rank and select top 50

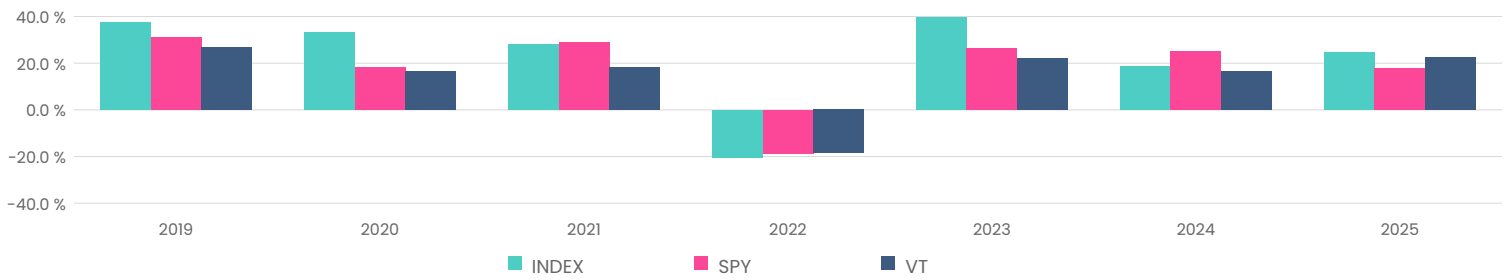
Cumulative index performance



Index Performance

	3MO %	YTD %	1YR %	3YR (ANN %)	5YR (ANN %)	ITD (ANN %)
INDEX	21.02	14.49	28.23	24.84	16.73	22.88
SPY	14.16	10.09	21.69	20.47	13.0	17.45
VT	13.02	11.93	23.69	19.59	10.7	14.68

Calendar year returns



	2019	2020	2021	2022	2023	2024	2025
INDEX	37.52	33.16	28.1	-20.38	39.66	18.55	24.56
SPY	31.23	18.33	28.73	-18.65	26.18	24.89	17.72
VT	26.81	16.6	18.24	-18.47	22.02	16.5	22.42

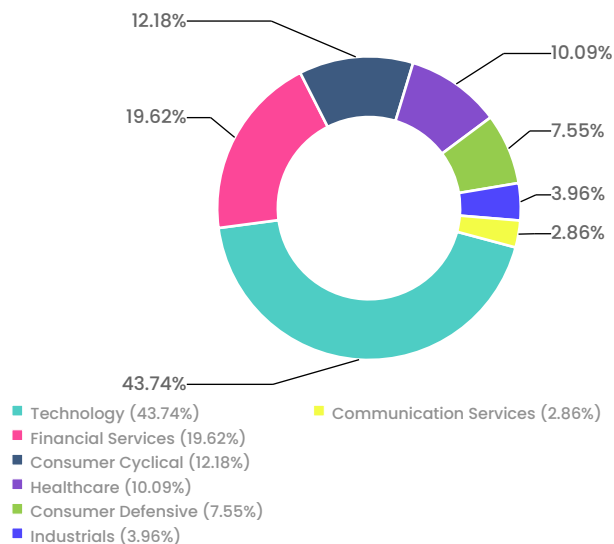
Index risk and return characteristics

	STD DEV(ANN %)	MAX DRAWDOWN %	DRAWDOWN PERIOD	SHARPE RATIO	SORTINO RATIO
INDEX	20.86	30.8	2020-02-19 - 2020-03-23	1.1	1.4
SPY	19.1	33.72	2020-02-19 - 2020-03-23	0.91	1.1
VT	18.3	34.23	2020-02-12 - 2020-03-23	0.8	0.95

Top 10 holdings

	WEIGHT %
MICRON TECHNOLOGY INC	6.47
ADVANCED MICRO DEVICES	4.54
APPLIED MATERIALS INC	4.42
LAM RESEARCH CORP	3.99
KLA CORP	3.89
TEXAS INSTRUMENTS INC	3.08
CISCO SYSTEMS INC	2.7
STARBUCKS CORP	2.2
JOHNSON & JOHNSON	2.16
MORGAN STANLEY	2.13

Current Sector Breakdown

DISCLAIMER
None