

i1 LEONARDO DICAPRIO LARGE CAP INDEX

indexone

delivered by
selenev



The i1 Leonardo DiCaprio Large Cap Index tracks the performance of large cap US companies with an age of 18 to 25 years according to their date of incorporation.



INVESTMENT CASE

Companies aged 18–25 years by incorporation are typically past the high-mortality startup phase but still in a high-growth "adolescence-to-prime" window.

Academic research on firm age and performance consistently shows that profitability, innovation, and returns often peak or remain strong in this range before older firms face bureaucratic inertia, obsolescence, or slower growth. Younger firms (<10–15 years) have high failure rates; older ones (>30–40 years post-incorporation) tend to see declining margins, ROA, and Tobin's Q as endowments depreciate [1].

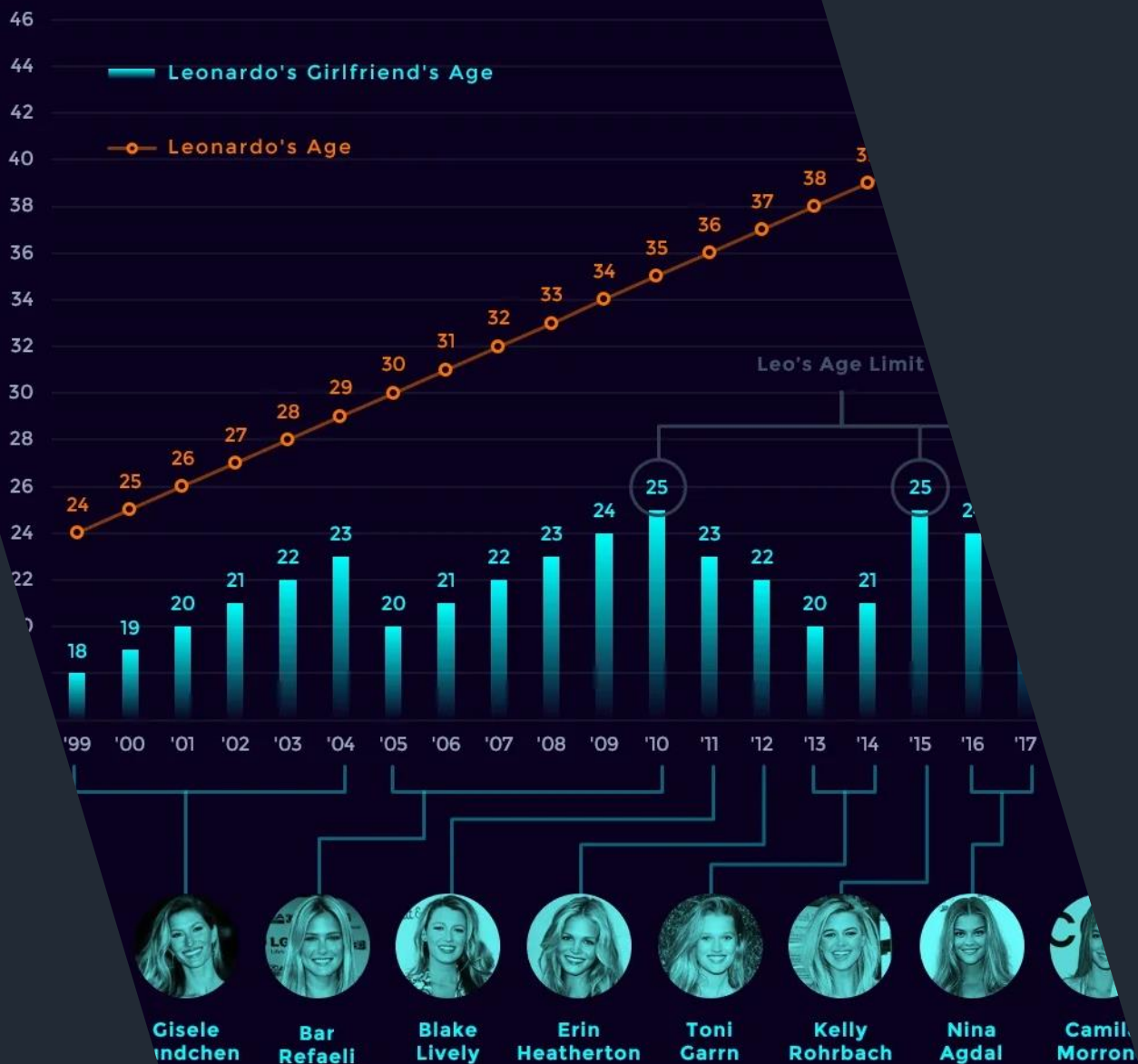
This index mechanically selects survivors that scaled to large-cap status.

Many companies from that era failed or stayed small; only the strongest remain eligible.

This creates a built-in quality filter akin to a "proven disruptors" basket.

[1] "Firm Age & Performance" Loderer, C. & Waelchi U., April 30, 2010
https://www.ecgi.global/sites/default/files/working_papers/documents/SSRN-id1342248.pdf

LEONARDO DICAPRIO REFUSES TO DATE A



PERFORMANCE

Cumulative index performance



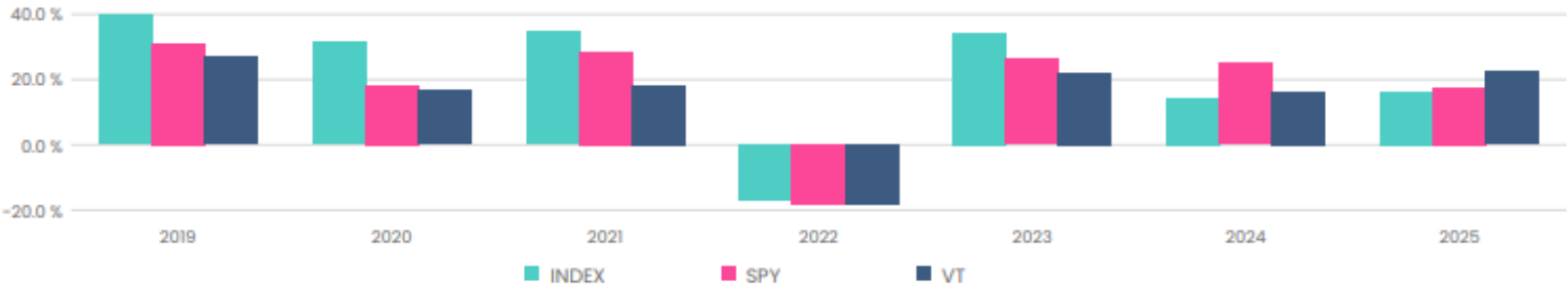
Performance includes backtest data, live data from September 01, 2022

Index risk and return characteristics

Jun 19, 2026

	STD DEV (ANN %)	MAX DRAWDOWN %	DRAWDOWN PERIOD	SHARPE RATIO	SORTINO RATIO
INDEX	27.21	39.83	2020-02-19 - 2020-03-23	0.85	1.11
SPY	19.13	33.72	2020-02-19 - 2020-03-23	0.91	1.1
VT	18.33	34.23	2020-02-12 - 2020-03-23	0.81	0.96

Calendar year returns



	2019	2020	2021	2022	2023	2024	2025
INDEX	39.87	31.33	34.67	-17.28	34.48	14.56	16.22
SPY	31.22	18.33	28.72	-18.65	26.18	24.89	17.72
VT	26.81	16.6	18.24	-18.47	22.02	16.5	22.42

Index Performance

	3MO %	YTD %	1YR %	3YR (ANN %)	5YR (ANN %)	ITD (ANN %)
INDEX	43.02	28.76	33.96	26.05	16.55	23.22
SPY	15.14	9.81	26.42	20.95	13.64	17.49
VT	16.07	12.44	29.07	20.21	11.17	14.81



Index performance does not reflect the deduction of any fees or expenses. Performance is provided on a total-return basis. Historical performance illustrations in the indices may be based on a back-test calculation. Past performance of an index is not a guarantee of future results. This information does not constitute, and should not be considered a substitute for financial, legal, or tax advice

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