111 - Low Volatility - Large Cap - U.S. Fact Sheet

Basic Info

Security A
111 - Low Volatility - Large Cap - U.S. (P:1916962)

Benchmark
S&P 500 Total Return

Advisory Fee
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The Low Volatility Portfolio was built with the purpose of attaining market returns or better with equivalent or lower volatility. The portfolio highlights companies with lower than average price volatility and lower than average fluctuations in quaterly revenue. It also attempts to overweight companies with lower than average expected Value at Risk. Additionally, the portfolio is optimized to balance a search for value and growth potential with low turnover and broad diversification.

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REVISOR

Stock Sector Exposure

Data as of: Oct. 7, 2026

Cyclical	**34.87%**	**Defensive**	**25.97%**
Basic Materials	5.07%	Consumer Defensive	15.49%
Consumer Cyclical	10.82%	HealthCare	10.48%
Financial Services	18.98%	Utilities	--
Real Estate	--	**Not Classified**	**--**
Sensitive	**39.16%**	Not Classified - Equity	--
Comm. Services	13.26%		
Energy	1.04%		
Industrials	3.99%		
Technology	20.88%		

Region Exposure

Data as of: Oct. 7, 2026

Market Classification		Region	
Developed Mkts	100.00%	**Americas**	94.93%
Emerging Mkts	--	**Greater Europe**	5.07%
Unidentified	--	**Greater Asia**	0.00%
		Unidentified	--

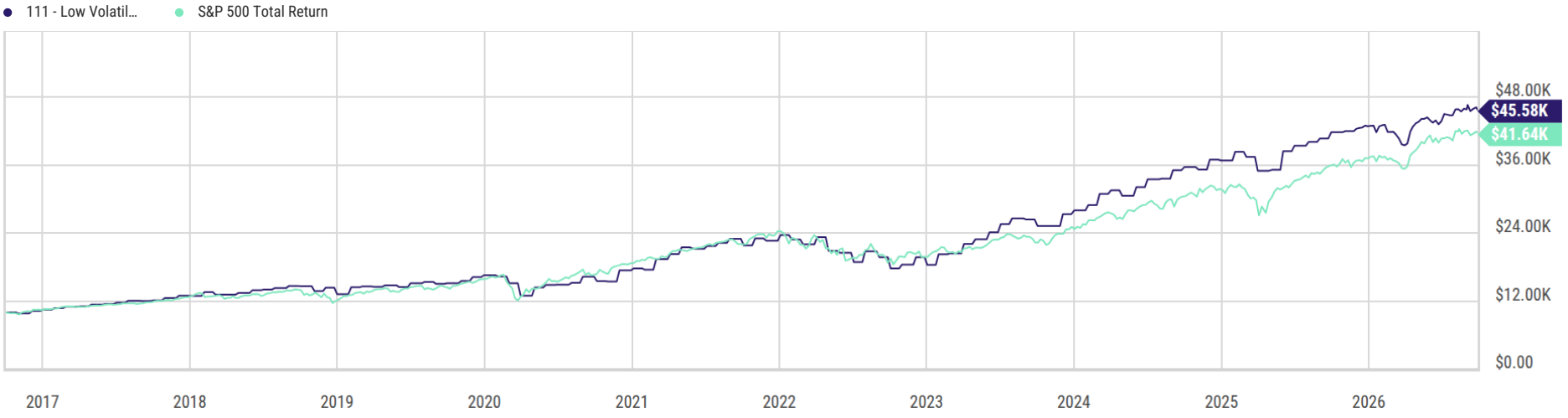
Periodic Returns

Data as of: Sep. 30, 2026

	111 - Low Volatility - Large Cap - U.S.	Bmark
YTD Total Returns	7.21%	12.75%
1Y Total Returns (M)	9.00%	15.74%
Annlzd 3Y TR (M)	21.73%	22.89%
Annlzd 5Y TR (M)	15.85%	13.79%
Annlzd 10Y TR (M)	16.38%	15.33%

Cumulative Return - Total

September 30, 2016 through September 30, 2026



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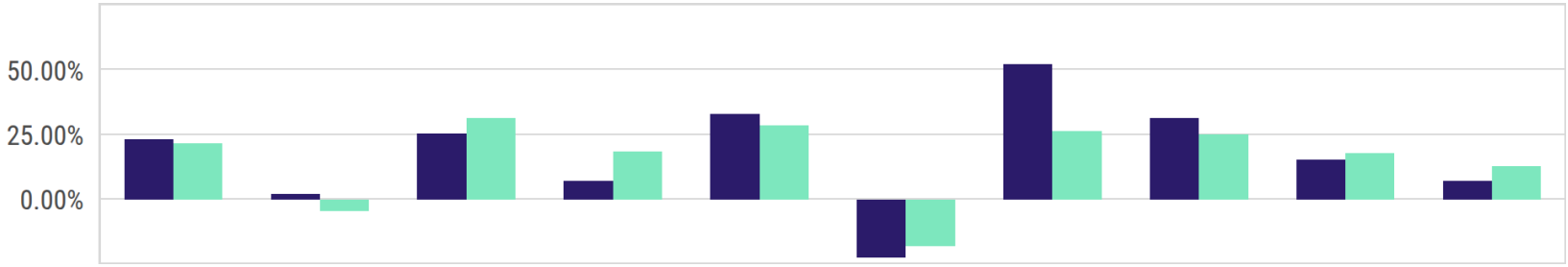
Annual Return - Total

Data as of: Sep. 30, 2026



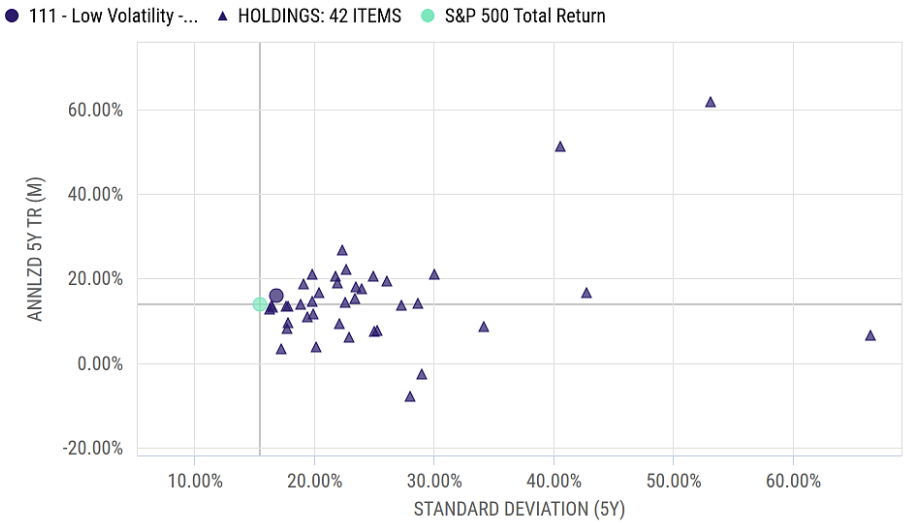
	2017	2018	2019	2020	2021	2022	2023	2024	2025	YTD
111 - Low Volatility ...	23.16%	2.24%	25.44%	7.19%	33.19%	-22.32%	52.41%	31.50%	15.40%	7.21%
Benchmark	21.83%	-4.38%	31.49%	18.40%	28.71%	-18.11%	26.29%	25.02%	17.88%	12.75%

Periodic Returns

Data as of: Sep. 30, 2026

	111 - Low Volatility - Large Cap - U.S.	Bmark
Annlzd 5Y TR (M)	15.85%	13.79%
Standard Deviation (5Y)	16.80%	15.41%
Best Monthly Return (5Y)	10.46%	10.49%
Worst Monthly Return (5Y)	-10.36%	-9.21%
Beta (5Y)	1.00	--
Historical Sharpe Ratio 5Y	0.72	0.65
Mnth VaR 5% 5Y LB	8.10%	7.00%

Risk/Reward Scatter Plot (5 Years)



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Drawdown Info

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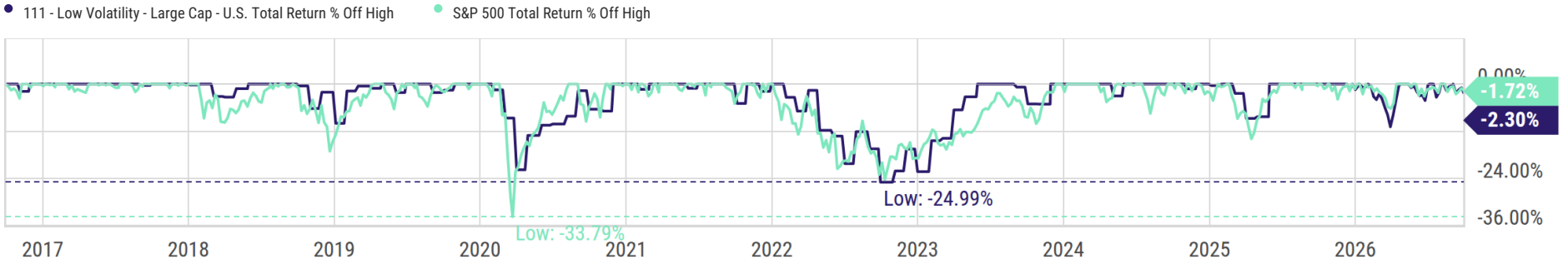
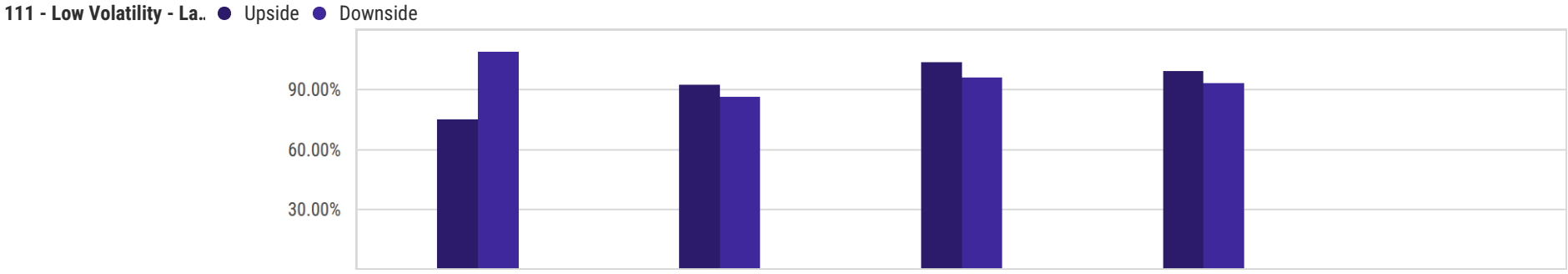


	1 Year Drawdown	3 Year Drawdown	5 Year Drawdown	10 Year Drawdown	Maximum Drawdown
111 - Low Volatility - Large...	10.99%	10.99%	24.99%	24.99%	24.99%
Benchmark	8.89%	18.75%	24.49%	33.79%	55.25%

Upside/Downside Capture Ratio

Data as of: Sep. 30, 2026



Upside/Downside	1Y	3Y	5Y	10Y	15Y
111 - Low Volatility - Large Cap - U.S.	75.41% / 109.50%	92.86% / 87.04%	104.29% / 96.49%	99.90% / 93.78%	-- / --
Capture Ratio					
111 - Low Volatility - Large Cap - U.S.	0.69	1.07	1.08	1.07	--

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Top 10 Holdings

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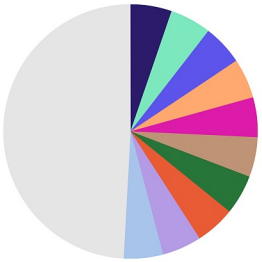

Symbol	Name	% Weight
TSLA	Tesla, Inc.	5.26%
AVGO	Broadcom Inc.	5.24%
NVDA	NVIDIA Corp.	5.13%
LIN	Linde Plc	5.06%
MSFT	Microsoft Corp.	5.05%
WMT	Walmart, Inc.	5.05%
V	Visa, Inc.	5.05%
AMZN	Amazon.com, Inc.	5.04%
PG	Procter & Gamble Co.	5.00%
META	Meta Platforms, Inc.	4.99%

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