

# Sycamore Growth and Income SA Comp (USD)

Overall Morningstar Rating™ **★★★** Standard Index S&P 500 TR USD Category Index Russell 1000 TR USD Morningstar Category™ Large Blend

### Customization

Exclude securities	By Req
Modify sector weightings	By Req
Consult with portfolio manager	By Req
Consult with portfolio administrator	By Req
Tax Lot Harvest Rpt to Financial Professional	By Req
Access daily portfolio holdings	By Req
Access daily performance	By Req
Access daily risk/MPT stats	No
Annual tax document	Proactive

### Tax-Efficiency

Use of tax-optimization software	No
Use of tax-lot trading strategies	Proactive
Ability to harvest tax losses	Proactive
Trades analyzed by holding period	By Req
Lg-term cap gain use in position chgs	By Req
Analysis of taxable income streams	By Req
Sell high cost positions first	Proactive
Short-term gain flag before trade	By Req
Analysis of loss candidates	By Req

### Portfolio Manager(s)

Craig Smith Since 09-30-1996, Brent Yard Since 01-01-2017, Allison Rumschik Since 01-01-2017

### Rating and Risk

Time Period	Morningstar Rtn vs Cat	Morningstar Risk vs Cat	Morningstar Rating
3 Yr	-Avg	-Avg	3★
5 Yr	Avg	-Avg	3★
10 Yr	Avg	-Avg	3★

### Gross Performance 03-31-2022

	1st Qtr	2nd Qtr	3rd Qtr	4th Qtr	Total
2018	-1.56	1.08	6.65	-11.17	-5.74
2019	12.97	3.53	2.41	6.29	27.31
2020	-19.88	16.68	8.66	12.17	13.94
2021	7.96	5.89	-1.31	11.75	26.08
2022	-4.28	—	—	—	-4.28

Trailing	Total Return %	+/- Std Index	% Rank Cat	Growth of \$10,000
1 Mo	2.44	—	64	10244
3 Mo	-4.28	—	36	9572
1 Yr	11.78	—	60	11178
3 Yr	15.72	—	69	15495
5 Yr	13.95	—	63	19213
10 Yr	14.04	—	49	37207
15 Yr	10.45	—	37	44400

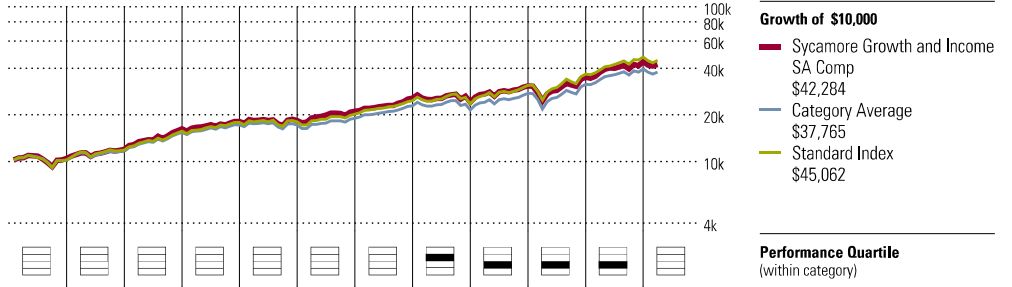
### Risk and Return Profile

	Standard Index	Best Fit Index S&P 500 TR USD
Alpha	-1.69	-1.69
Beta	0.93	0.93
R-Squared	95.81	95.81

Standard Deviation	16.94
Mean	15.72
Sharpe Ratio	0.91
12-Month Yield	—

### Operations

Product Focus:	Both
Investment Minimum( \$mil):	0.05
% Portfolios Customized:	—
% Portfolio Tax-Managed:	—



	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	03-22	History
Total Return %	4.57	14.67	35.33	11.91	1.33	14.82	21.30	-5.74	27.31	13.94	26.08	-4.28	Total Return %
+/- Standard Index	2.46	-1.34	2.94	-1.78	-0.06	2.86	-0.54	-1.36	-4.18	-4.46	-2.63	—	+/- Standard Index
+/- Category Index	3.07	-1.75	2.21	-1.33	0.41	2.76	-0.39	-0.96	-4.11	-7.02	-0.38	—	+/- Category Index
Total Rtn % Rank Cat	—	—	—	—	—	—	—	49	65	58	55	—	Total Rtn % Rank Cat
Dispersion	—	—	—	—	—	—	—	—	—	—	—	—	Dispersion
High	—	—	—	—	—	—	—	—	—	—	—	—	High
Low	—	—	—	—	—	—	—	—	—	—	—	—	Low
Median	—	—	—	—	—	—	—	—	—	—	—	—	Median
Std Dev of Accounts	—	—	—	—	—	—	—	—	—	—	—	—	Std Dev of Accounts
Product Assets \$mil	65	90	153	179	177	204	248	236	299	327	407	382	Product Assets \$mil

### Portfolio Analysis 03-31-2022

Composition %	Net %	Long %	Short %	Share Chg since 12-2021	Share Amount	Holdings : 695 Total Stocks, 0 Total Fixed-Income, — Turnover Ratio	Net Assets %
Cash	0.00	0.00	0.00	—	—	—	—
US Stocks	92.51	92.51	0.00	—	53,289	Microsoft Corp	4.45
Non-US Stocks	7.48	7.48	0.00	—	48,507	Apple Inc	2.29
Bonds	0.01	0.01	0.00	—	67,680	Raytheon Technologies Corp	1.81
Other/Not Clsfd	0.00	0.00	0.00	—	15,906	Deere & Co	1.79
Total	100.00	100.00	0.00	—	25,214	L-3 Communications Holdings Inc	1.70

### Equity Style

Market Cap	Rel	—	175,596	HSBC Holdings PLC ADR	1.63
Giant	26.8	—	11,528	UnitedHealth Group Inc	1.59
Large	38.0	—	27,405	Illinois Tool Works Inc	1.55
Medium	25.4	—	22,610	Sherwin-Williams Co	1.53
Small	8.5	—	35,521	Procter & Gamble Co	1.47
Micro	1.3	—	24,817	United Parcel Service Inc Class B	1.44
Geo Avg Cap(\$mil)	72,800.9	—	46,145	Novo Nordisk A/S ADR	1.39
		—	21,104	Automatic Data Processing Inc	1.30
		—	188,568	Infosys Ltd ADR	1.27
		—	22,808	Lowe's Companies Inc	1.25

Value Grades	%	Growth Grades	%
Price/Earnings	20.85	Projected Erngs	10.94
Price/Book	3.63	Book Value	5.94
Price/Sales	1.84	Sales	5.51
Price/Cash Flow	16.97	Cash Flow	3.24
Dividend Yield	1.82	Trailing Earnings	21.09

### Fixed-Income Style

Avg Eff Duration	3.67
Avg Eff Maturity	4.23
Avg Wtd Coupon	2.98
Avg Wtd Price	—

Account Size Breakdown	Total Account Value (\$mil)	Number of Accounts
Less than \$250,000	35.80	228
\$250,000 - \$1 million	143.90	288
\$1 million - \$10 million	174.70	82
More than \$10 million	52.50	5

### Sector Weightings

	Stocks %	Rel Std Index
<b>Cyclical</b>	<b>26.1</b>	<b>0.88</b>
Basic Materials	4.3	1.75
Consumer Cyclical	7.8	0.69
Financial Services	14.0	1.07
Real Estate	0.0	0.00
<b>Sensitive</b>	<b>46.9</b>	<b>1.02</b>
Communication Services	2.9	0.33
Energy	0.2	0.05
Industrials	27.2	3.29
Technology	16.6	0.67
<b>Defensive</b>	<b>27.1</b>	<b>1.11</b>
Consumer Defensive	11.3	1.54
Healthcare	14.7	1.03
Utilities	1.1	0.40

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