# All Cap Strategy

## Objective

This strategy seeks capital appreciation by investing in high-quality companies with strong fundamentals and attractive valuations, aiming to capture near-term alpha.

| | |
|---|---|
| Inception Date | 3/31/2025 |
| Number of Holdings | 34 |
| Short Name | ACAP |

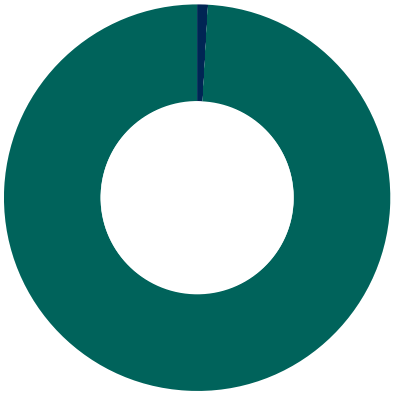
## What is the All Cap Strategy?

- Employs a fully data-driven quantitative screening approach to systematically identify securities with the highest potential for near-term outperformance.
- Invests in securities that exhibit strong financial efficiency, profitability, and value characteristics, such as Free Cash Flow Yield and Return on Equity, while focusing on capturing short-term mispricing and momentum.
- The strategy may hold a significant amount of cash during times of market uncertainty or limited opportunities.
- Sector weightings are unrestrained, allowing for flexible allocation.

## Equity Style

| | |
|---|---|
| Large Value | 6.07% |
| Large Core | 12.12% |
| Large Growth | 0.00% |
| Mid Value | 2.99% |
| Mid Core | 24.40% |
| Mid Growth | 9.20% |
| Small Value | 0.00% |
| Small Core | 24.16% |
| Small Growth | 21.07% |

## Asset Allocation



| | |
|---|---|
| Cash/Cash Alternatives | 0.87% |
| US Equity | 99.13% |
| Non-US Equity | 0.00% |
| US Bond | 0.00% |
| Non-US Bond | 0.00% |
| Other | 0.00% |

## Top 10 Holdings

| Holding | Allocation |
|---|---|
| Ralph Lauren Corp Class A | 3.12% |
| Somnigroup International Inc | 3.11% |
| Houlihan Lokey Inc Class A | 3.09% |
| Gartner Inc | 3.06% |
| Stride Inc | 3.06% |
| Parker Hannifin Corp | 3.05% |
| Exelixis Inc | 3.03% |
| Tapestry Inc | 3.02% |
| Hubbell Inc | 3.02% |
| Leidos Holdings Inc | 3.02% |

## Sector Diversification

| Sector | Allocation |
|---|---|
| Communication Services | 0.00% |
| Consumer Cyclical | 21.41% |
| Consumer Defensive | 6.07% |
| Energy | 3.02% |
| Financial Services | 9.15% |
| Healthcare | 11.99% |
| Industrials | 27.14% |
| Basic Materials | 3.03% |
| Real Estate | 0.00% |
| Technology | 18.19% |
| Utilities | 0.00% |