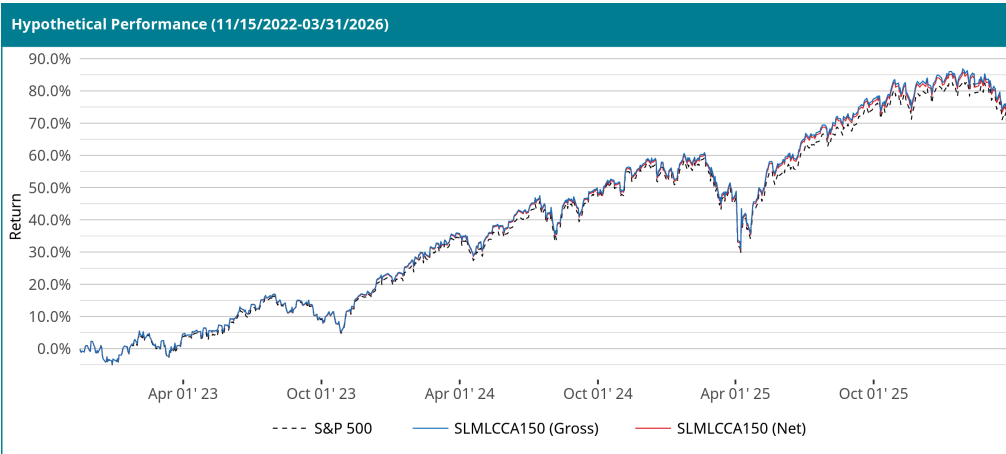


# Smartleaf Large Cap Catholic Values Model 150

The Smartleaf Large Cap Catholic Values Model 150 (SLMLCCA150) is designed to track the returns of the S&P500® with approximately 150 securities, screened for Catholic values. It is constructed using quantitative methods designed to provide a risk-factor exposure that is similar to that of the benchmark.



Launch Date **Nov 15, 2022**  
Asset Class **Equities**  
Return Type **Total Return**  
Benchmark **S&P500®**  
Model Fee **15 bps Annually**

Number of Securities **149**

Recommended  
Minimum Investment **\$150,000**

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## Top Security Holdings

Ticker	Company Name	Weight
NVDA	NVIDIA	7.5%
AAPL	Apple	7.1%
MSFT	Microsoft	5.2%
AMZN	Amazon.com	3.6%
GOOGL	Alphabet	3.3%
GOOG	Alphabet	2.7%
AVGO	Broadcom	2.7%
META	Meta	2.2%
TSLA	Tesla	1.9%
XOM	Exxon	1.7%

## Hypothetical Performance

	Q1 2026	2025	2024	2023	Since Inception Annualized
Pre-Tax Model Return (gross of fees)	(4.46)	18.74	24.99	27.44	17.95
Pre-Tax Model Return (net of fees)	(4.49)	18.56	24.80	27.25	17.78
Pre-Tax Benchmark Return	(4.33)	17.88	25.02	26.29	17.38
Excess Pre-Tax Return (gross of fees)	(0.12)	0.86	(0.03)	1.15	0.57
Excess Pre-Tax Return (net of fees)	(0.16)	0.68	(0.22)	0.96	0.40
Model Yield	0.30	1.16	1.28	1.46	1.14
Benchmark Yield	0.32	1.15	1.27	1.47	1.14
Turnover	2.73	5.71	6.33	6.59	6.34
Ann. Daily Tracking Error	1.76	1.17	0.92	0.86	1.05

## Sector Diversification

Sector Name	Weight
Information Technology	32.75%
Financials	12.62%
Communication Services	10.25%
Consumer Discretionary	9.9%
Health Care	9.3%
Industrials	9.06%
Consumer Staples	5.3%
Energy	4.15%
Utilities	2.54%
Materials	2.19%
Real Estate	1.93%

## Hypothetical Trailing Performance<sup>1</sup>

	Trailing 1M	Trailing 3M	Trailing 6M	Trailing 9M	Trailing 1Y	Trailing 3Y	Since Inception Annualized
Pre-Tax Model Return (gross of fees)	(4.09)	(4.46)	(1.71)	5.89	18.44	18.65	17.95
Pre-Tax Model Return (net of fees)	(4.10)	(4.49)	(1.78)	5.77	18.26	18.47	17.78
Pre-Tax Benchmark Return	(4.12)	(4.33)	(2.13)	6.30	17.80	18.32	17.38
Excess Pre-Tax Return (gross of fees)	0.03	(0.12)	0.43	(0.41)	0.64	0.33	0.57
Excess Pre-Tax Return (net of fees)	0.02	(0.16)	0.35	(0.53)	0.46	0.15	0.40
Model Yield	0.12	0.30	0.61	0.93	1.24	1.14	1.14
Benchmark Yield	0.11	0.32	0.63	0.94	1.24	1.15	1.14
Turnover	<0.01	2.73	4.13	5.41	6.75	6.21	6.34
Ann. Daily Tracking Error	1.34	1.76	1.46	1.41	1.35	1.09	1.05

## Dividend Yield

Year	Dividend Yield
2026	0.3%
2025	1.16%
2024	1.28%
2023	1.46%
2022	0.27%

## Definitions

Note: unless otherwise specified, all returns shown are Total Returns, meaning they include reinvestment of distributions including dividends.

### Pre-Tax Return for Model and Benchmark

$$R_M = \frac{M_F}{M_I} - 1, R_B = \frac{B_F}{B_I} - 1$$

where  $M_F$  and  $M_I$  are the model's final and initial values, and  $B_F$  and  $B_I$  are the benchmark final and initial values.

### Annualized Pre-Tax Return for Model and Benchmark

$$R_{M\text{ann}} = (1 + R_M)^{1/N} - 1, R_{B\text{ann}} = (1 + R_B)^{1/N} - 1$$

where  $M_F$  and  $M_I$  are the model's final and initial values, and  $B_F$  and  $B_I$  are the benchmark final and initial values. N is the number of years in the period

### Excess Pre-Tax Return

Difference between model return and benchmark return for pre-tax values.

$$\Delta R = R_M - R_B$$

### Annualized Daily Tracking Error

Annualized standard deviation of excess daily logarithmic returns to the benchmark.

$$\sqrt{250} * SD(R_{\text{model}} - R_{\text{benchmark}})$$

where  $R_{\text{model}}$  and  $R_{\text{benchmark}}$  are the series of daily log-returns of the model and benchmark, respectively.

### Turnover and Annualized Turnover

$$\frac{\text{Total Buys} + \text{Total Sells}}{2} \Bigg| \frac{\text{Total Buys} + \text{Total Sells}}{2 * N}$$

### Model and Benchmark Yield

The reported yield is the dividends collected from the trailing twelve months as a percentage of the benchmark or model end value, calculated assuming dividends are not reinvested.

$$\frac{\text{Trailing Twelve Months' Dividends}}{\text{End Value Without Dividend Reinvestment}}$$

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\*Data for periods longer than one year are annualized.