



Data-Driven Insights, Better Outcomes

Volworks Q4 All Green Portfolio

S&P 500 Stocks that outperform the SPY in Q4 in each of the past 5 years (2019-2023)

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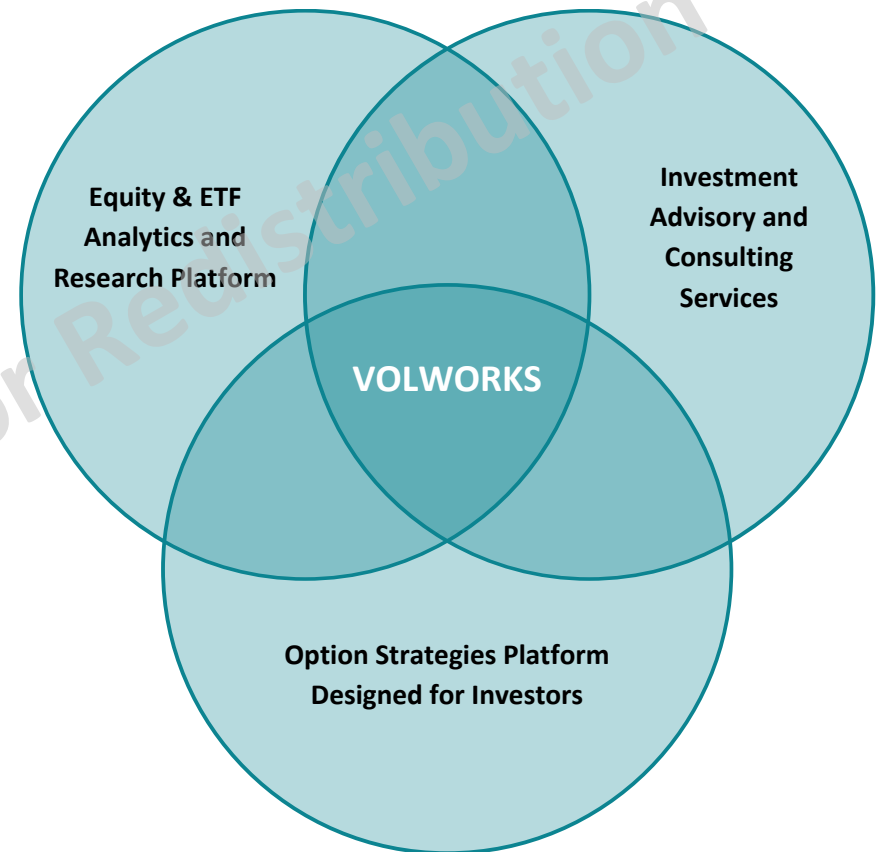


Company Background

Volworks® is a wealthtech and advisory research firm specializing in helping investors and advisors make better data-driven decisions for their equity and ETF investments.

The Volworks platform was initially developed to help Volworks Founder manage equity portfolios for a family office client. While the initial focus was on using options strategies to improve outcomes, the platform has evolved into a leading equity analytics platform in addition to its powerful options capabilities, used daily by the Volworks team.

Our team has extensive experience in options trading, asset management, and software development. Volworks Founder Victor Viner previously led two SEC Registered Investment Advisory firms as CEO & CIO, including Volaris, a multibillion-dollar options-based firm with proprietary technology later acquired by Credit Suisse.



Presentation Overview

The Volworks All Green Portfolio screens for **S&P 500** stocks that outperform the **SPY** over different periods. For this portfolio, we filtered stocks with market caps > **\$50B** and outperformed the **SPY** in **Q4** for years **2019-2023**. We call it the Green Portfolio, as our report uses a proprietary color gradient that uses two shades of green for positive returns. The report shows other key metrics, including Volworks proprietary CER (5-yr. recency adjusted weighted average).

- There are **198 S&P 500** stocks with market caps > **\$50B**
- **13** of the **198** stocks (**7%**) met our criteria of outperforming the **SPY** in **Q4** in **2019-2023**
- **62** of the **65 Q4s** (**95%**) had returns > **10%** for the **Q4**
- The best-performing stock was **FCX**, with a weighted avg. **Q4** return of **32.1%**
- The lowest-performing stock of this group was **NXPI**, with a weighted avg. **Q4** return of **14.9%**
- **S&P 500** stocks with a market cap > **\$50B** had an average **Q4** return of **9.8%** vs. **12.3%** for our Green Portfolio
- The stocks had a reasonably high correlation, as can be seen in our correlation report
- **SCHW** is the only stock in the group that was down year-to-date through **Q3**

S&P 500 | Quarterly Returns By Year

Filters: Quarter Q4 | MktCap (\$B) > \$50 | > SPY (5 Yrs) >= 100%

Symbol (13)	MktCap (\$B)	Sector	CER 5 Yr Wtd ¹	5 Yr Mean	% Up (5 Yrs)	> SPY (5 Yrs)	2019	2020	2021	2022	2023	YTD	1M Return	3M Return	Down Beta (5Yrs) ²	12M DD
SPY	-		9.9%	9.8%	100.0%	100.0%	8.5%	11.6%	10.7%	7.1%	11.2%	23.0%	4.0%	4.4%	1.00	9.7%
Average			21.9%	22.1%	100.0%	100.0%	16.6%	31.6%	22.3%	18.3%	21.8%	33.1%	10.3%	2.0%	1.43	24.4%
FCX	\$72	Materials	32.1%	37.0%	100.0%	100.0%	37.1%	66.4%	28.3%	39.0%	14.2%	14.6%	14.3%	(4.9%)	2.07	29.3%
AVGO	\$848	Technology	29.5%	26.4%	100.0%	100.0%	14.5%	20.2%	37.2%	25.9%	34.4%	63.4%	8.8%	7.3%	1.50	30.6%
KLAC	\$108	Technology	26.5%	25.1%	100.0%	100.0%	11.7%	33.6%	28.6%	24.6%	26.7%	43.0%	10.6%	(3.1%)	1.14	27.7%
LRCX	\$107	Technology	25.0%	27.0%	100.0%	100.0%	26.5%	42.4%	26.4%	14.8%	25.0%	9.4%	11.3%	(19.9%)	2.02	36.6%
SCHW	\$120	Financial	22.9%	23.3%	100.0%	100.0%	13.7%	46.4%	15.5%	15.8%	25.3%	(1.5%)	9.1%	(10.1%)	1.03	23.2%
AMAT	\$169	Technology	22.7%	25.1%	100.0%	100.0%	22.3%	45.2%	22.2%	18.9%	17.1%	32.0%	13.5%	(12.1%)	2.05	32.9%
KKR	\$120	Financial	21.1%	18.3%	100.0%	100.0%	8.6%	17.9%	22.4%	8.0%	34.5%	64.5%	11.0%	23.1%	1.55	23.7%
PH	\$82	Industrials	19.8%	20.1%	100.0%	100.0%	14.0%	34.6%	13.8%	20.1%	18.3%	39.9%	9.0%	19.8%	1.56	13.6%
GWW	\$53	Industrials	19.5%	18.7%	100.0%	100.0%	13.9%	14.5%	31.8%	13.7%	19.8%	33.0%	10.9%	20.0%	0.76	15.4%
BK	\$55	Financial	18.5%	17.4%	100.0%	100.0%	11.3%	23.6%	12.0%	18.2%	22.0%	46.6%	11.1%	18.0%	0.77	9.7%
APH	\$79	Technology	17.1%	16.8%	100.0%	100.0%	12.2%	20.8%	19.4%	13.7%	18.0%	35.7%	5.8%	(3.8%)	1.17	22.7%
ETN	\$136	Industrials	15.5%	15.6%	100.0%	100.0%	13.9%	17.7%	15.7%	17.7%	12.9%	43.4%	12.9%	4.5%	1.09	25.9%
NXPI	\$61	Technology	14.9%	16.5%	100.0%	100.0%	16.6%	27.4%	16.3%	7.1%	14.9%	5.8%	5.7%	(13.3%)	1.94	25.7%

¹Contextual Expiration Returns™ (CER): The Contextual Expiration Return™ (CER) shows the recency-adjusted average, median, and/or mean returns of the past 5 and/or 10 years for a specific quarter.

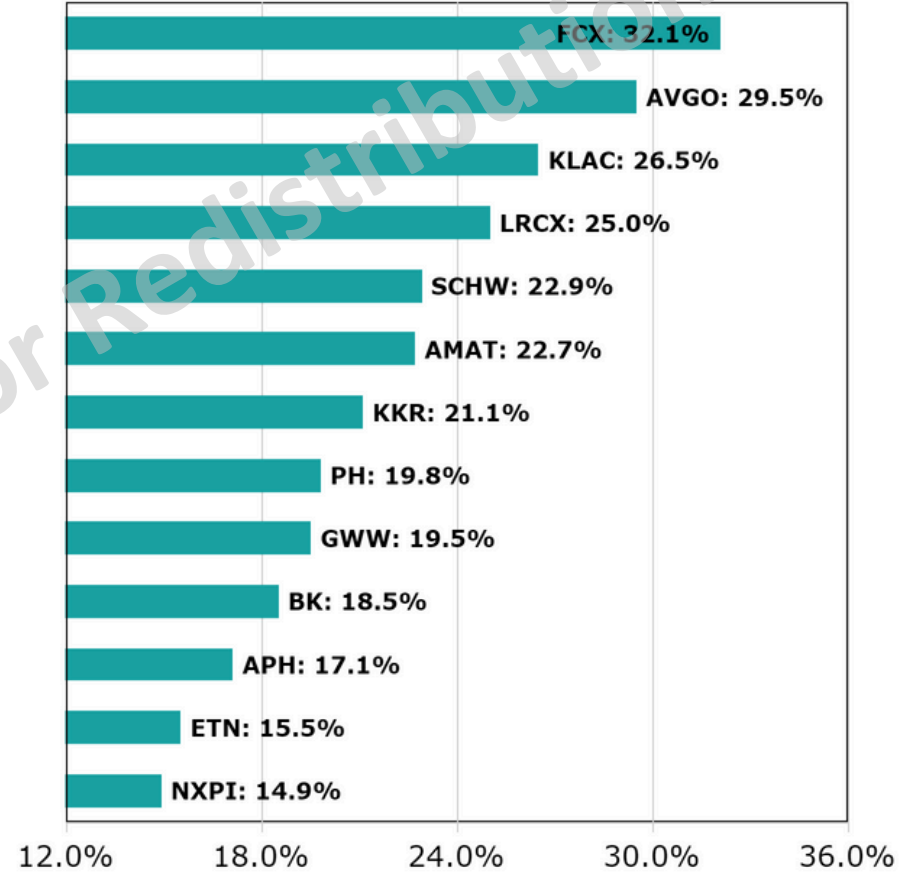
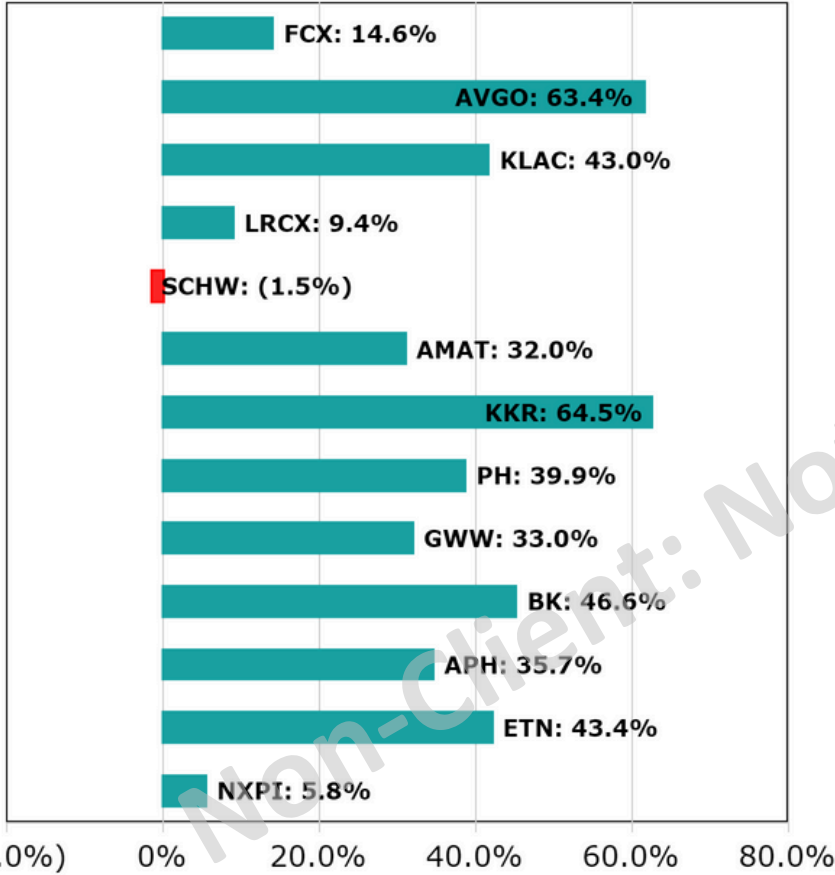
²Downside Beta helps investors assess a stock's risk when the market is down. We believe it's a better measure of downside risk than the stock's beta. Volworks uses 5-year monthly returns for our analysis.

	AMAT	APH	AVGO	BK	ETN	FCX	GWW	KKR	KLAC	LRCX	NXPI	PH	SCHW
AMAT	1.00	0.69	0.73	0.55	0.71	0.61	0.51	0.59	0.86	0.89	0.79	0.66	0.45
APH	0.69	1.00	0.62	0.62	0.77	0.63	0.69	0.61	0.71	0.65	0.75	0.79	0.48
AVGO	0.73	0.62	1.00	0.50	0.57	0.51	0.43	0.45	0.74	0.67	0.63	0.52	0.39
BK	0.55	0.62	0.50	1.00	0.61	0.59	0.61	0.72	0.59	0.43	0.60	0.72	0.63
ETN	0.71	0.77	0.57	0.61	1.00	0.60	0.68	0.66	0.62	0.57	0.68	0.79	0.52
FCX	0.61	0.63	0.51	0.59	0.60	1.00	0.52	0.46	0.52	0.54	0.66	0.63	0.56
GWW	0.51	0.69	0.43	0.61	0.68	0.52	1.00	0.59	0.52	0.44	0.47	0.75	0.33
KKR	0.59	0.61	0.45	0.72	0.66	0.46	0.59	1.00	0.59	0.59	0.61	0.66	0.46
KLAC	0.86	0.71	0.74	0.59	0.62	0.52	0.52	0.59	1.00	0.80	0.80	0.61	0.39
LRCX	0.89	0.65	0.67	0.43	0.57	0.54	0.44	0.59	0.80	1.00	0.77	0.53	0.33
NXPI	0.79	0.75	0.63	0.60	0.68	0.66	0.47	0.61	0.80	0.77	1.00	0.69	0.47
PH	0.66	0.79	0.52	0.72	0.79	0.63	0.75	0.66	0.61	0.53	0.69	1.00	0.54
SCHW	0.45	0.48	0.39	0.63	0.52	0.56	0.33	0.46	0.39	0.33	0.47	0.54	1.00

Non-Client: Not For Redistribution

Year To Date Returns

Q4 Weighted Avg Returns 2019-2013



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