© 2023 KellerPartners LLC

10x10
Keller Partners Active Large-Cap Portfolio
Thursday, September 14, 2023

Version 8.0.2 Rev. 11/24/2022 - 510 Trading Days
Stock Universe Updated on 4/19/2022

The KP Global Large-Cap 120

XXX 10x10 Portfolio (5 Issues) — *Details in Col. AG*
XXX New This Week
XXX Sales This Week

Secondary Sort: Factor A | Primary Sort: Current Status of Issue

KP Performance Potential Calculations

#	Ticker	Name	Last Price (close)	Today's Change (9/14/23)	Daily Liquidity ($ mil)	90-day Annualized Volatility (pct.)	A: Factor A (> 0.60)	A: Factor A Trend	A: A1 Status (> 0.00)	A: A1 Accel (> 0.00)	A: Accel Positive # Days	B: Factor B (> 0.00)	Current Status of Issue QUAL= Eligible	Age of Signal Trading Days	Price Performance 3 Months	Price Performance 6 Months	Price Performance 12 Months
48	LLY	Eli Lilly	592.00	-1.15%	779	29%	0.68	0.25	26	0.209	4	0.429	QUAL	26	32.2%	79.7%	93.2%
62	INTC	Intel	38.51	-0.52%	1,403	39%	0.67	0.31	10	0.433	9	0.436	QUAL	10	8.2%	35.6%	31.5%
51	XOM	Exxon Mobil	118.53	1.79%	1,834	25%	0.65	0.25	52	0.114	7	0.274	QUAL	36	12.7%	16.6%	24.3%
7	GOOGL	Alphabet A	138.28	1.15%	3,721	27%	0.65	0.34	14	0.168	12	0.181	QUAL	44	11.8%	43.9%	32.6%
63	IBM	International Bus Mach	147.35	0.55%	618	15%	0.65	0.08	12	0.028	11	0.092	QUAL	81	7.4%	19.5%	15.8%
36	CSCO	Cisco Systems	56.46	0.32%	821	18%	0.63	-0.08	Out	-0.352	Neg	0.105	QUAL	81	10.8%	15.1%	28.0%
43	COST	Costco Wholesale	565.34	1.00%	1,092	15%	0.63	0.21	4	0.602	8	0.099	QUAL	4	7.2%	16.4%	10.8%
108	TJX	TJX Cos.	93.59	0.72%	342	15%	0.63	0.35	16	0.146	17	0.171	QUAL	70	17.1%	26.2%	45.0%
24	BX	Blackstone Group	112.71	-0.04%	421	31%	0.62	0.46	10	0.544	12	0.391	QUAL	10	24.8%	30.0%	19.4%
87	OXY	Occidental Petroleum	67.39	1.61%	1,580	25%	0.62	0.15	12	0.118	8	0.206	QUAL	9	15.3%	18.6%	3.1%
42	COP	ConocoPhillips	124.97	2.17%	667	27%	0.62	0.23	9	0.348	10	0.211	QUAL	49	21.7%	31.2%	11.3%
116	V	Visa	241.99	-2.36%	1,177	15%	0.62	0.02	28	-0.083	Neg	0.060	QUAL	59	8.3%	11.8%	21.2%
59	HD	Home Depot	329.69	1.17%	921	19%	0.62	-0.11	Out	-0.419	Neg	0.012	QUAL	12	10.0%	14.5%	18.6%
98	NOW	ServiceNow	589.85	-0.26%	753	31%	0.61	0.42	11	0.473	17	0.163	QUAL	11	4.0%	39.7%	30.4%
89	PANW	Palo Alto Networks	247.25	0.39%	711	41%	0.61	0.19	11	0.187	17	0.252	QUAL	11	3.6%	34.5%	35.1%
33	CVX	Chevron	167.49	0.78%	1,286	21%	0.60	0.49	46	0.420	9	0.145	QUAL	11	6.6%	8.9%	5.1%
96	CRM	Salesforce	218.89	0.04%	1,010	25%	0.60	0.61	12	0.551	18	0.125	QUAL	10	4.5%	19.7%	38.5%
19	TEAM	Atlassian Plc.	209.40	0.24%	279	55%	0.60	0.24	11	0.285	12	0.343	QUAL	11	15.5%	32.5%	-15.9%
8	AMZN	Amazon	144.40	-0.31%	7,138	31%	0.59	0.12	8	0.306	9	0.233	QUAL	8	14.2%	50.1%	13.9%
64	INTU	Intuit	547.60	1.04%	643	29%	0.58	-0.03	Out	0.265	10	0.260	QUAL	8	22.7%	34.8%	27.6%
77	MU	Micron Technology	71.85	1.41%	983	39%	0.58	0.40	12	0.294	12	0.251	QUAL	11	3.9%	32.7%	34.0%
117	WMT	Walmart	165.25	0.42%	1,069	12%	0.58	0.38	7	0.524	9	0.135	QUAL	7	5.3%	18.3%	22.2%
35	CI	Cigna	283.31	-0.67%	538	27%	0.58	0.11	6	0.201	9	0.021	QUAL	3	7.4%	4.8%	-1.2%
38	CME	CME Group	207.81	0.19%	260	17%	0.57	0.13	3	0.309	7	0.104	QUAL	38	14.5%	13.8%	7.1%
49	EOG	EOG Resources	134.66	1.32%	406	27%	0.57	0.11	12	0.104	8	0.144	QUAL	9	21.7%	32.7%	9.6%
93	PG	Procter & Gamble	155.00	1.25%	917	14%	0.57	0.10	10	0.130	10	0.004	QUAL	1	5.9%	9.3%	12.2%
73	MA	Mastercard	413.34	-0.71%	844	16%	0.57	0.26	15	0.095	16	0.131	QUAL	15	10.3%	18.7%	27.0%
71	LOW	Lowe's	230.87	0.90%	676	21%	0.57	-0.05	Out	-0.066	Neg	0.081	QUAL	11	7.5%	16.3%	19.2%
22	BRK.B	Berkshire Hathaway B	369.71	0.51%	1,080	13%	0.56	0.54	10	0.556	9	0.136	QUAL	36	10.1%	24.1%	32.9%
97	SLB	Schlumberger	61.73	1.83%	414	34%	0.56	0.05	3	0.162	7	0.216	QUAL	7	30.6%	36.2%	60.5%
28	BP	British Petroleum	39.12	2.25%	270	24%	0.56	-0.12	Out	-0.142	Neg	0.191	QUAL	11	11.6%	9.1%	23.1%
2	ABBV	AbbVie	152.70	1.02%	751	21%	0.56	0.30	12	0.241	5	0.086	QUAL	5	12.1%	-0.9%	10.2%
34	CB	Chubb Ltd.	211.98	1.01%	296	20%	0.53	0.39	5	0.349	5	0.165	QUAL	14	12.3%	13.1%	9.7%
13	AON	AON	338.75	1.02%	266	18%	0.53	0.21	22	0.000	1	0.106	QUAL	15	4.9%	18.5%	19.3%
72	MAR	Marriott Intl.	204.21	1.99%	291	24%	0.52	-0.30	Out	-0.116	Neg	0.018	QUAL	52	12.5%	29.0%	29.3%
3	ACN	Accenture	316.59	0.85%	631	22%	0.52	0.05	10	0.153	14	0.016	QUAL	10	0.5%	28.6%	12.5%
11	AMGN	Amgen	262.30	1.97%	613	21%	0.52	-0.12	Out	0.206	4	0.094	QUAL	45	18.0%	11.7%	15.6%
32	CHTR	Charter Communications	449.37	2.27%	523	30%	0.51	-0.11	Out	0.123	4	0.190	QUAL	55	34.0%	31.4%	16.1%
78	MSFT	Microsoft	339.70	1.08%	6,350	25%	0.51	0.15	11	0.166	15	0.116	QUAL	9	0.7%	28.0%	34.8%
30	CAT	Caterpillar	282.76	2.48%	699	29%	0.51	-0.19	Out	0.009	9	0.074	QUAL	72	16.2%	30.1%	53.4%
114	VZ	Verizon	34.03	0.50%	906	24%	0.50	-0.22	Out	-0.309	Neg	0.025	QUAL	12	-4.8%	-8.2%	-18.5%
109	TMUS	T-Mobile US	142.11	0.43%	554	21%	0.50	0.14	4	0.044	8	0.125	QUAL	4	11.0%	-1.6%	3.2%
79	MMM	Minnesota Mining (3M)	102.48	1.42%	1,403	29%	0.48	0.02	11	0.063	13	0.011	QUAL	10	0.5%	-0.3%	-14.9%
100	SHOP	Shopify	63.44	1.31%	1,059	55%	0.48	0.26	10	0.379	17	0.262	QUAL	10	-3.7%	45.7%	94.0%
18	T	ATT	15.06	3.01%	650	30%	0.48	0.26	35	0.061	11	0.095	QUAL	11	-4.9%	-17.7%	-10.5%
101	SO	Southern Co.	70.90	2.01%	298	17%	0.46	0.29	4	0.240	5	0.064	QUAL	2	0.6%	4.8%	-9.4%
80	MS	Morgan Stanley	89.16	2.19%	628	24%	0.44	0.02	1	0.291	11	0.054	QUAL	1	1.3%	4.4%	2.4%
60	HON	Honeywell	193.56	1.03%	435	18%	0.44	0.31	3	0.229	19	0.029	QUAL	1	-3.5%	2.9%	4.6%
88	ORCL	Oracle	113.92	1.86%	449	32%	0.60	0.15	11	0.165	19	-0.094	Out		-6.8%	37.3%	49.8%
4	ADBE	Adobe	540.94	-2.28%	1,610	32%	0.59	-0.27	Out	0.174	10	0.142	Out		12.8%	62.1%	46.8%
99	SHW	Sherwin-Williams	268.07	-0.15%	386	20%	0.58	-0.02	Out	-0.069	Neg	-0.024	Out		9.0%	23.8%	16.1%
75	MRK	Merck	108.24	0.40%	758	19%	0.56	0.00	1	-0.307	Neg	-0.010	Out		-0.4%	0.6%	25.5%
61	HUM	Humana	471.57	-0.20%	358	28%	0.55	-0.11	Out	-0.259	Neg	-0.060	Out		3.6%	-2.5%	0.7%
46	DHR	Danaher Corporation	253.48	0.41%	554	24%	0.55	-0.08	Out	0.048	10	-0.068	Out		6.3%	4.7%	-10.0%
81	NFLX	Netflix	400.00	-2.97%	2,052	38%	0.55	-0.27	Out	-0.154	Neg	-0.094	Out	10	-9.3%	31.7%	83.4%
69	LRCX	Lam Research	661.20	0.39%	670	38%	0.54	-0.15	Out	-0.336	Neg	-0.078	Out		4.9%	35.8%	57.2%
68	JPM	JPMorgan Chase	149.46	2.08%	1,326	22%	0.54	-0.17	Out	0.128	3	-0.061	Out		5.6%	16.5%	28.4%
15	AMAT	Applied Materials	145.29	0.49%	806	33%	0.53	-0.12	Out	-0.192	Neg	-0.027	Out		2.9%	22.6%	60.7%
41	CMCSA	Comcast	45.61	0.93%	873	23%	0.53	-0.12	Out	0.032	4	-0.015	Out		11.7%	27.1%	36.3%
102	SBUX	Starbucks	97.06	0.13%	519	22%	0.51	0.08	1	0.246	4	-0.069	Out		-3.6%	-2.3%	10.5%
86	NVDA	NVIDIA	455.40	0.12%	9,148	51%	0.51	0.01	12	-0.104	Neg	-0.048	Out		5.9%	88.0%	246.8%
5	AMD	Advanced Micro Dev	106.81	-0.84%	6,992	47%	0.51	-0.08	Out	-0.047	Neg	-0.059	Out		-16.1%	19.1%	38.7%
120	ZTS	Zoetis	182.74	0.41%	274	25%	0.51	-0.07	Out	-0.072	Neg	-0.038	Out		10.3%	11.7%	13.5%
14	AAPL	Apple	175.75	0.88%	10,659	20%	0.51	0.07	12	0.016	16	-0.147	Out		-4.5%	14.9%	14.2%
58	HCA	HCA Healthcare	263.70	0.46%	296	20%	0.50	-0.10	Out	-0.213	Neg	-0.159	Out		-7.2%	6.6%	24.4%
54	GE	General Electric	115.75	1.89%	434	22%	0.50	-0.18	Out	-0.170	Neg	0.057	Out		10.6%	29.0%	109.4%
110	USB	US Bancorp	35.72	1.62%	270	42%	0.50	-0.08	Out	0.222	8	-0.132	Out		11.3%	0.8%	-20.9%
55	GM	General Motors	33.57	-0.27%	517	29%	0.50	-0.05	Out	0.132	15	-0.104	Out		-10.1%	-2.2%	-17.2%
20	ADP	Automatic Data	248.29	0.19%	374	18%	0.50	-0.58	Out	-0.498	Neg	-0.028	Out		14.9%	16.4%	5.6%
115	VRTX	Vertex Pharma	349.42	0.74%	390	20%	0.50	-0.38	Out	-0.534	Neg	-0.015	Out		2.5%	18.7%	24.5%
21	BAC	Bank of America	29.22	1.16%	1,250	26%	0.50	-0.11	Out	0.033	10	-0.079	Out		0.3%	2.5%	-14.1%
16	ASML	ASML Holding	623.70	1.08%	703	31%	0.50	-0.13	Out	-0.330	Neg	-0.297	Out		-15.7%	2.8%	32.4%
57	GS	Goldman Sachs	344.85	2.95%	708	21%	0.50	-0.03	Out	0.283	7	0.062	Out		1.9%	10.5%	5.0%
17	AZN	AstraZeneca	67.78	2.00%	359	23%	0.50	0.00	Out	-0.086	Neg	-0.100	Out		-6.9%	5.0%	14.9%
94	PLD	Prologis	124.33	2.55%	344	23%	0.49	-0.29	Out	-0.280	Neg	-0.011	Out		1.7%	3.6%	-0.6%
104	TGT	Target	124.79	1.51%	623	26%	0.49	-0.03	Out	-0.300	Neg	-0.130	Out		-6.3%	-21.6%	-24.9%
6	BABA	Alibaba	88.12	0.55%	1,622	44%	0.49	-0.28	Out	-0.139	Neg	-0.191	Out		-1.4%	8.1%	-1.5%
76	META	Meta (Facebook)	311.99	2.27%	4,391	34%	0.49	-0.22	Out	0.168	9	0.130	Out		14.1%	57.8%	103.7%
12	ADI	Analog Devices	179.67	1.99%	630	26%	0.49	0.09	11	0.071	13	-0.103	Out		-6.4%	-1.8%	21.2%
106	TXN	Texas Instruments	166.05	1.03%	878	24%	0.49	-0.22	Out	-0.354	Neg	-0.109	Out		-6.3%	-4.8%	2.1%
31	SCHW	Charles Schwab	59.85	1.91%	464	39%	0.49	0.01	1	0.370	10	-0.062	Out		10.1%	0.5%	-18.0%
1	ABT	Abbott Laboratories	102.85	0.16%	491	20%	0.48	-0.01	Out	0.169	4	-0.095	Out		-0.4%	5.2%	-2.8%
10	AMT	American Tower	181.08	2.33%	397	24%	0.48	-0.27	Out	-0.290	Neg	-0.048	Out		-6.2%	-10.5%	-28.9%
90	PEP	PepsiCo	181.23	0.86%	698	14%	0.48	-0.04	Out	0.316	10	-0.020	Out		-1.1%	2.6%	8.3%
82	NEM	Newmont Corp.	39.68	1.07%	469	29%	0.48	0.03	1	-0.008	Neg	-0.038	Out		-5.7%	-13.9%	-7.8%
56	GILD	Gilead Sciences	77.36	0.06%	386	20%	0.47	0.06	2	-0.087	Neg	-0.009	Out		-0.8%	-2.9%	18.8%
113	UNH	UnitedHealth	484.80	1.03%	1,300	23%	0.47	-0.20	Out	-0.185	Neg	-0.093	Out		5.4%	4.2%	-5.7%
23	BHP	BHP Group Ltd.	58.40	3.99%	151	30%	0.47	0.08	9	0.189	10	-0.040	Out		-6.9%	0.4%	11.9%
119	WFC	Wells Fargo	43.10	2.01%	689	28%	0.47	-0.05	Out	0.056	3	-0.014	Out		2.4%	10.9%	-0.3%
45	CVS	CVS Health	69.95	-0.41%	465	27%	0.47	-0.05	Out	0.288	5	0.030	Out		5.0%	-7.2%	-30.4%
29	AVGO	Broadcom	873.70	2.44%	2,158	34%	0.47	0.11	9	0.324	11	-0.033	Out		-1.4%	39.6%	73.5%
26	BA	Boeing	209.19	0.38%	1,149	27%	0.46	-0.43	Out	-0.512	Neg	-0.324	Out		-3.6%	5.5%	42.0%
105	TSLA	Tesla	276.50	1.92%	21,214	51%	0.46	-0.10	Out	0.124	13	0.379	Out		7.7%	53.2%	-5.4%
83	NEE	NextEra Energy	69.25	1.20%	607	18%	0.46	0.28	4	0.197	4	-0.001	Out		-5.7%	-8.3%	-22.1%
111	UNP	Union Pacific	215.70	1.68%	508	22%	0.46	-0.24	Out	-0.078	Neg	-0.171	Out		6.4%	12.3%	-4.7%
118	DIS	Walt Disney	84.83	1.62%	1,184	27%	0.45	-0.03	Out	0.049	3	-0.073	Out		-8.2%	-8.9%	-24.1%
66	JD	JD.com	31.72	0.09%	420	46%	0.45	-0.29	Out	0.109	9	-0.410	Out		-17.9%	-19.4%	-44.8%
9	AXP	American Express	161.79	1.67%	458	23%	0.45	0.37	9	0.354	14	-0.051	Out		-7.3%	1.2%	4.1%
85	NOC	Northrup Grumman	432.74	1.51%	326	18%	0.44	0.09	17	-0.005	Neg	-0.058	Out		-3.4%	-3.6%	-7.7%
52	F	Ford Motor	12.56	-0.63%	874	32%	0.44	-0.01	Out	0.208	15	0.052	Out		-11.5%	7.3%	-14.8%
107	TMO	Thermo Fisher	515.64	0.93%	660	21%	0.44	-0.49	Out	-0.357	Neg	-0.227	Out		-0.9%	-5.0%	-7.9%
47	DE	Deere	411.68	2.35%	498	26%	0.44	-0.13	Out	0.285	8	-0.054	Out		3.2%	5.4%	13.3%
39	KO	Coca-Cola	58.52	0.14%	752	11%	0.44	-0.39	Out	-0.454	Neg	-0.136	Out		-3.8%	-3.2%	-3.2%
37	C	Citigroup	43.18	1.91%	900	23%	0.43	0.15	2	0.379	11	-0.057	Out		-10.5%	-3.7%	-11.9%
53	FCX	Freeport-McMoRan	40.68	2.37%	564	34%	0.43	-0.26	Out	0.031	11	-0.008	Out		1.5%	14.6%	31.0%
40	CL	Colgate-Palmolive	73.46	0.87%	330	14%	0.43	-0.18	Out	0.063	1	-0.074	Out		-2.6%	0.7%	-2.6%
74	MCD	McDonald's	284.76	1.06%	599	11%	0.43	0.28	4	0.246	15	-0.035	Out		-1.3%	6.9%	12.0%
25	SQ	Block Inc.	53.90	-0.46%	611	49%	0.42	-0.13	Out	0.035	15	-0.476	Out		-15.4%	-27.2%	-22.5%
65	ISRG	Intuitive Surgical	304.25	0.51%	417	28%	0.42	0.21	11	0.193	26	-0.035	Out		-5.8%	29.9%	43.9%
27	BMY	Bristol-Myers Squibb	59.55	-0.17%	646	17%	0.42	-0.24	Out	-0.264	Neg	-0.124	Out		-7.2%	-11.8%	-16.2%
92	PM	Philip Morris	96.31	1.11%	391	16%	0.41	-0.09	Out	0.106	11	-0.013	Out		3.5%	0.1%	2.4%
70	LMT	Lockheed Martin	425.89	1.16%	475	17%	0.40	-0.28	Out	-0.471	Neg	-0.251	Out		-5.9%	-10.0%	4.0%
91	PFE	Pfizer	34.10	0.06%	882	20%	0.39	-0.34	Out	-0.395	Neg	-0.226	Out		-13.4%	-15.3%	-26.2%
44	CSX	CSX Corp.	31.04	1.77%	447	20%	0.39	0.18	3	0.335	18	-0.051	Out		-6.2%	7.1%	-1.6%
103	TSM	Taiwan Semi	91.45	0.25%	987	31%	0.39	-0.04	Out	-0.110	Neg	-0.144	Out		-14.9%	5.5%	16.0%
95	RTX	Raytheon Tech	75.59	0.04%	400	26%	0.36	-0.24	Out	-0.361	Neg	-0.535	Out		-22.0%	-21.1%	-9.7%
112	UPS	United Parcel Service	160.75	1.84%	490	24%	0.34	-0.39	Out	-0.266	Neg	-0.330	Out		-8.1%	-12.8%	-16.6%
84	NKE	NIKE	97.30	1.22%	698	25%	0.33	-0.40	Out	0.039	7	-0.282	Out		-13.8%	-17.7%	-8.0%
67	JNJ	Johnson & Johnson	163.75	-0.15%	1,096	18%	0.33	-0.21	Out	0.566	8	-0.083	Out		1.4%	6.1%	1.5%
50	EL	Estee Lauder	154.42	1.33%	307	36%	0.25	-0.01	Out	0.285	13	-0.245	Out		-19.6%	-34.8%	-37.0%

	Average Price	Advancing Issues Today		F-A Value	Velocity		Accel		F-B Value	F-B Value	Total	Average 3-mos	Average 6-mos	Average 12-mos
Qualifying Totals		101		15	56	56	79	`	55	48	49			
Averages	$ 202.32	84.2%		0.509	0.004	11.036	0.062		0.58%	40.0%	40.8%	2.8%	12.7%	15.6%

Red Zone	9	(Factor A < 0.40)
Green Zone	15	(Factor A > 0.60)

Keller Partners 10x10 Portfolio

Benefits
Active Management of Volatility & Drawdown
High Risk-Adjusted Metrics (Sharpe & Sortino Ratios)

Features
Technical Factor-based Investment Selection
Top-Down and Bottom-Up Portfolio Risk Management
Autonomous Portfolio Process
100% Rules-based

Portfolio
Portfolio: Highly Liquid Global Large-Caps
Base Structure: Ten Issues @ 9.5% each | Cash 5%