

Annex 1 – A modeling portfolio example

Company Name	Symbol	Risk	Trigger Date	Proj. Earnings Date	Confirm Day	Confirm. Volume	Yield	Trigger Price	Current Price	Stop Loss	1st Target	Profit	2nd Target	Unrealized Gain/Loss	% from 1st Target	% from 2nd Target	% from Stop Loss	Return-to-Risk Ratio
												Sold 75%						
Arch Capital Group Ltd.	ACGL	4	01.03.2021	27.04.2021	Not Yet	3 300 000	N/A	36,41	40,06	35,00	39,50	8,49%	47,00	10,02%	-1%	17%	13%	
AvalonBay Communities Inc.	AVB	4	09.02.2021	28.04.2021	11.02.2021	975 000	3,79%	174,07	185,76	175,00	188,50	8,70%	232,00	6,72%	1%	25%	6%	4,3
Avery Dennison Corp.	AVY	4	14.09.2020	05.05.2021	14.09.2020	520 000	1,94%	121,29	196,99	166,00	129,75	6,98%	230,00	62,41%	-34%	17%	16%	1,1
Bristol-Myers Squibb Co.	BMJ	3	27.11.2020	29.04.2021	11.01.2021	10 500 000	2,91%	63,52	62,63	58,00	68,50		76,00	-1,40%	9%	21%	7%	2,9
C. H. Robinson Worldwide Inc.	CHRW	4	26.03.2021	27.04.2021	26.03.2021	950 000	2,13%	97,38	97,45	89,00	105,00		117,00	0,07%	8%	20%	9%	2,3
CME Group Inc.	CME	4	24.02.2021	28.04.2021	25.02.2021	1 850 000	1,84%	199,84	204,63	179,50	218,25		242,00	2,40%	7%	18%	12%	1,5
Cummins Inc.	CMI	4	08.01.2021	06.05.2021	12.01.2021	940 000	2,31%	240,16	259,11	245,00	261,00	8,68%	330,00	7,89%	1%	27%	5%	5,0
Curtiss-Wright Corp.	CW	5	06.04.2021	26.05.2021	06.04.2021	235 000	0,57%	121,92	124,94	110,00	132,25		148,00	2,48%	6%	18%	12%	1,5
Donaldson Co. Inc.	DCI	4	04.08.2020	27.05.2021	04.08.2020	460 000	1,70%	49,60	59,68	56,00	53,75	8,37%	75,00	20,31%	-10%	26%	6%	4,2
Diageo plc	DEO	3	09.04.2021	27.04.2021	09.04.2021	360 000	2,20%	175,41	175,48	161,00	188,25		212,00	0,04%	7%	21%	8%	2,5
Equitable Holdings Inc.	EQH	4	03.02.2021	25.05.2021	04.02.2021	3 100 000	2,71%	25,70	33,26	29,25	28,00	8,95%	40,00	29,40%	-16%	20%	12%	1,7
Essex Property Trust Inc.	ESS	4	03.03.2021	06.05.2021	03.03.2021	510 000	3,22%	264,75	282,67	265,00	286,75	8,31%	355,00	6,77%	1%	26%	6%	4,1
Horizon Therapeutics PLC	HZNP	4	31.03.2021	26.05.2021	31.03.2021	2 000 000	N/A	88,25	91,48	79,25	95,50		107,00	3,66%	4%	17%	13%	1,3
IDEX Corp.	IEX	4	07.01.2021	28.04.2021	07.01.2021	320 000	1,02%	203,22	217,34	184,00	221,00		248,00	6,95%	2%	14%	15%	0,9
Independence Realty Trust	IRT	5	02.11.2020	12.05.2021	02.11.2020	580 000	3,99%	12,29	15,72	13,75	13,50	9,85%	18,75	27,91%	-14%	19%	13%	1,5
Jack in the Box Inc.	JACK	5	12.03.2021	19.05.2021	12.03.2021	470 000	1,62%	103,67	114,73	104,00	111,75	7,75%	138,00	10,67%	-3%	20%	9%	2,2
Mid-America Apartment Communities Inc.	MAA	4	15.01.2021	05.05.2021	15.01.2021	610 000	3,24%	129,09	146,84	132,00	138,75	7,48%	178,00	13,75%	-6%	21%	10%	2,1
Maximus Inc.	MMS	4	06.01.2021	06.05.2021	06.01.2021	400,00	1,53%	75,26	94,12	81,00	81,75	8,62%	110,00	25,06%	-13%	17%	14%	1,2
Merit Medical Systems Inc.	MMSI	5	30.03.2021	26.05.2021	30.03.2021	290 000	N/A	57,86	61,50	52,50	63,25		71,00	6,29%	3%	15%	15%	1,1
Molina Healthcare Inc.	MOH	5	15.03.2021	28.04.2021	15.03.2021	345 000	N/A	232,75	241,05	209,00	254,25		285,00	3,57%	5%	18%	13%	1,4
Microsoft Inc.	MSFT	2	14.12.2020	27.04.2021	14.12.2020	27 000 000	1,06%	213,33	255,85	222,00	226,00	5,94%	300,00	19,93%	-12%	17%	13%	1,3
Omega Healthcare Investors	OHI	4	16.03.2021	06.05.2021	06.04.2021	1 800 000	7,15%	38,85	37,59	35,50	41,75		47,00	-3,24%	11%	25%	6%	4,5
PulteGroup Inc.	PHM	4	08.03.2021	27.04.2021	15.03.2021	3 000 000	1,28%	46,00	54,49	47,00	50,00	8,70%	64,00	18,46%	-8%	17%	14%	1,3
Post Holdings Inc.	POST	4	05.03.2021	06.05.2021	05.03.2021	400 000	N/A	101,94	106,15	92,75	110,50		124,00	4,13%	4%	17%	13%	1,3
Starbucks Corp.	SBUX	3	02.02.2021	27.04.2021	02.02.2021	6 900 000	1,86%	99,63	113,18	100,00	107,50	7,90%	134,00	13,60%	-5%	18%	12%	1,6
SEI Investments Co.	SEIC	5	17.02.2021	28.04.2021	05.03.2021	500 000	1,29%	58,20	62,71	52,25	63,75		71,50	7,75%	2%	14%	17%	0,8
Snap-on Inc.	SNA	4	22.01.2021	06.05.2021	22.01.2021	360 000	2,80%	177,50	235,86	206,00	190,50	7,32%	280,00	32,88%	-19%	19%	13%	1,5
Thomson Reuters Corp.	TRI	3	06.08.2020	04.05.2021	06.08.2020	480 000	2,13%	71,75	91,00	80,00	77,25	7,67%	108,00	26,83%	-15%	19%	12%	1,5
Tractor Supply Co.	TSCO	4	09.03.2021	29.04.2021	10.03.2021	1 300 000	1,33%	164,44	177,69	160,00	176,25	7,18%	218,00	8,06%	-1%	23%	10%	2,3
Tyson Foods Inc.	TSN	4	04.03.2021	13.05.2021	04.03.2021	2 000 000	2,59%	70,62	76,50	69,00	77,00	9,03%	92,00	8,33%	1%	20%	10%	2,1
USANA Health Sciences Inc.	USNA	5	20.01.2021	11.05.2021	20.01.2021	70 000	N/A	83,30	99,88	90,00	95,86	15,08%	122,00	19,90%	-4%	22%	10%	2,2
VICI Properties Inc.	VICI	4	05.11.2020	20.05.2021	10.11.2020	3 250 000	5,52%	24,78	28,69	25,75	27,00	8,96%	35,00	15,78%	-6%	22%	10%	2,1
Welltower Inc.	WELL	5	11.02.2021	11.05.2021	11.02.2021	2 200 000	3,86%	66,21	75,06	66,50	72,50	9,50%	90,00	13,37%	-3%	20%	11%	1,7
Yum! Brands Inc.	YUM	3	19.08.2020	28.04.2021	21.08.2020	1 400 000	1,98%	95,14	114,85	98,00	103,99	9,30%	132,00	20,72%	-9%	15%	15%	1,0