

# THE FILTERED 50

## Where performance and diversification meet

### \* The Filters

The Filtered 50 investment strategy offers a groundbreaking approach to portfolio management by leveraging a highly selective and meticulously crafted methodology. Utilizing 17 sophisticated filters across a universe of equities from North America and Europe, the strategy identifies top-performing assets with the highest potential for sustained outperformance. All positions are allocated on an equal-weight basis to ensure balanced exposure and to prevent concentration risk, while the liquidity of each holding is continuously monitored to maintain efficient tradability. In addition to its rigorous fundamental and quantitative screening, the strategy incorporates a momentum component designed to capture securities exhibiting persistent positive price dynamics. Its performance has consistently exceeded traditional benchmark indices, making it a compelling choice for sophisticated investors seeking superior long-term results.

### \* Key Features

#### INNOVATIVE FILTERING PROCESS:

17 filters are applied, ensuring only the most promising investment opportunities are selected.

#### DIVERSEFIED EXPOSURE

A focus on assets from North America and Europe provides diverse exposure to high-growth markets.

#### REGULAR REBALANCING

Funds are rebalanced quarterly to optimize performance

### ☼ Performance

Are you looking for an investment that delivers exceptional returns while actively managing risk? Our filtered 50 fund has achieved an performance of 18.03% over 2025 and long term back testing shows that its consistently and strongly outperforming its benchmarks. We achieve this by strategically differentiating our investments, which not only drives superior returns but also lowers overall portfolio risk compared to traditional benchmarks and other investment funds. It's about smarter diversification for better, more secure growth.

### \* The team

The Filtered Funds is led by three founders with extensive experience in private banking, portfolio management, and responsible investing. Their backgrounds include senior roles in family offices, leading European private banks, and global wealth-management institutions. Collectively, they bring decades of expertise in equity strategy design, UHNW advisory, ethical portfolio screening, and CSR integration. One founder built a €200M responsible-investment advisory business from scratch, while others have managed complex portfolios for high-net-worth and institutional clients. This blend of institutional discipline, entrepreneurial execution, and quantitative insight forms the foundation of The Filtered Funds' research-driven and transparent investment approach.

### ☼ Contact [info@thefilteredfunds.com](mailto:info@thefilteredfunds.com)

**Discover how The Filtered Funds can transform your portfolio.**

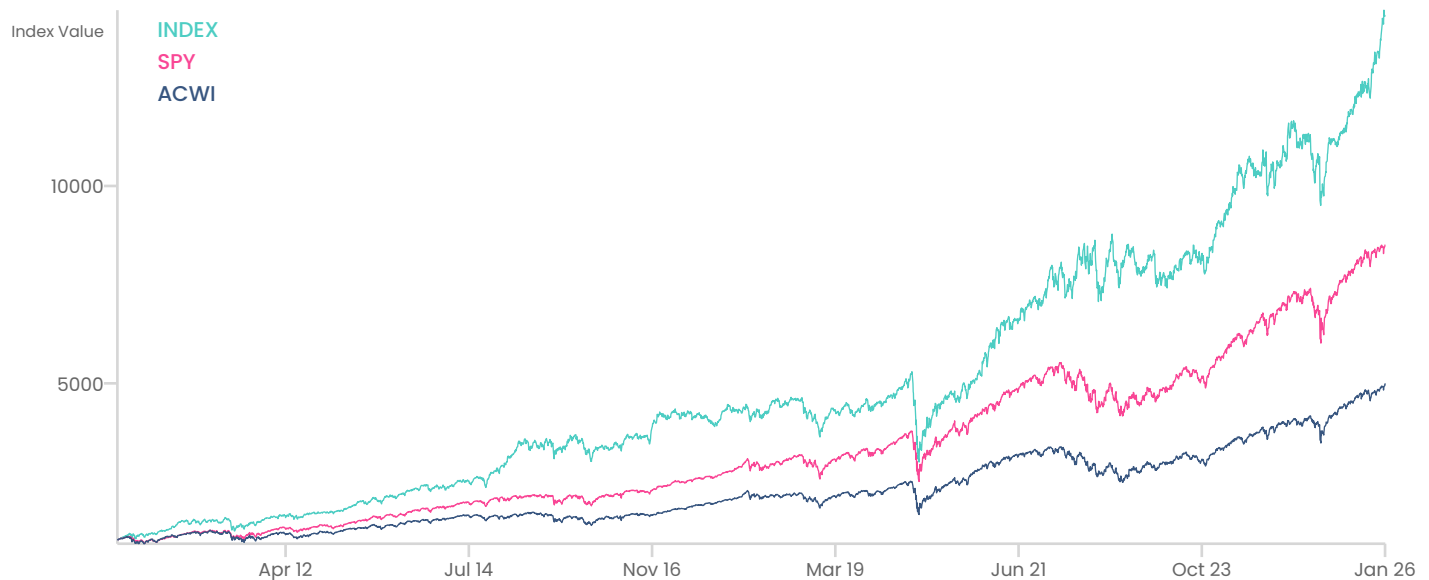


# Filtered 50 Index

## Index description

Universe: North America and Europe  
Number of holdings: 50  
Rebalance frequency: Every 3 months  
Weighting: Equal weighted  
RIC: . FLRT50  
Bloomberg code:  
Currency: Euro  
Unhedged

## Cumulative index performance



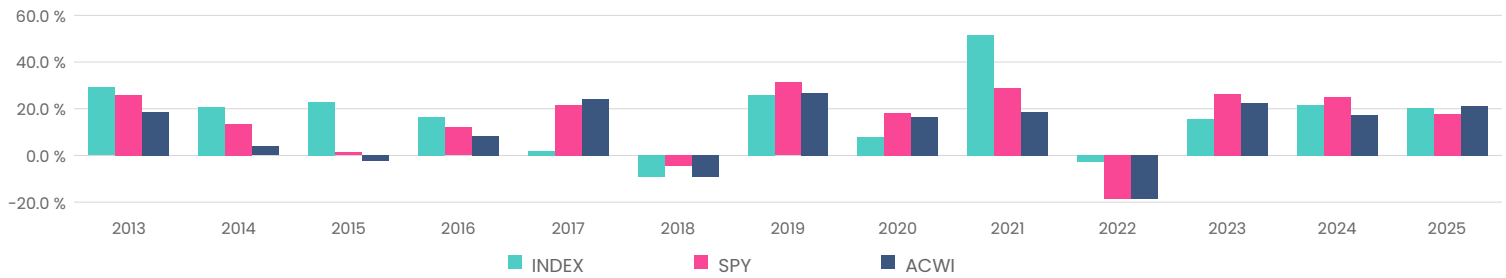
## Index Performance

	3MO %	YTD %	1YR %	3YR (ANN %)	5YR (ANN %)	10YR (ANN %)	ITD (ANN %)
INDEX	14.52	7.91	27.61	21.78	21.41	15.67	18.01
SPY	2.26	1.98	16.29	21.23	14.67	15.75	14.2
ACWI	3.84	3.78	21.32	18.97	11.58	13.08	10.43



## Index risk and return characteristics

	STD DEV(ANN %)	MAX DRAWDOWN %	DRAWDOWN PERIOD	SHARPE RATIO	SORTINO RATIO
INDEX	18.32	43.24	2020-02-19 – 2020-03-23	0.98	1.24
SPY	16.88	33.72	2020-02-19 – 2020-03-23	0.84	1.01
ACWI	16.96	33.53	2020-02-12 – 2020-03-23	0.62	0.75

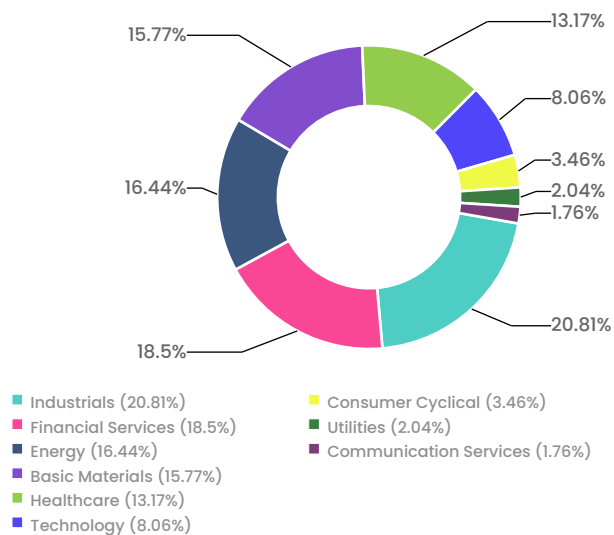


	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
INDEX	29.12	20.67	22.71	16.42	2.04	-9.42	25.91	7.81	51.74	-2.91	15.74	21.76	20.2
SPY	26.01	13.46	1.23	11.99	21.7	-4.56	31.22	18.33	28.73	-18.65	26.17	24.89	17.72
ACWI	18.54	3.82	-2.21	8.39	24.34	-9.13	26.58	16.35	18.66	-18.81	22.28	17.45	21.35

## Top 10 holdings

	WEIGHT %
SANTACRUZ SILVER MINING LTD	3.83
HUDBAY MINERALS INC	2.79
NEWMONT CORP	2.54
ALCOA CORP	2.51
SANDVIK AB	2.36
POWER SOLUTIONS INTERNATIONA	2.36
HEADWATER EXPLORATION INC	2.33
WARTSILA OYJ ABP	2.28
ENERFLEX LTD	2.23
METSO CORP	2.21

## Current Sector Breakdown



### \*\*Disclaimer\*\*

The Filtered Index is provided for informational purposes only and does not constitute investment advice, an offer, or a solicitation to buy or sell any financial instrument. The index methodology does **not** take into account any sustainability-related criteria, including but not limited to SFDR classifications, ESG factors, or other non-financial screening frameworks. Past performance is not indicative of future results. The composition, methodology, and calculation of the index may be adjusted or updated at any time without prior notice.

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