

Sagehood Index (SA30)

AI-Driven Multi-Factor U.S. Equity Strategy

INVESTMENT OBJECTIVE

The **Sagehood Index (SA30)** seeks to outperform the U.S. equity market by holding **30 equally weighted S&P 500 constituents** with the most attractive multi-factor profiles according to Sagehood's AI. Signals refresh **weekly**; portfolio weights rebalance **monthly** ($\approx 3.33\%$ per ticker).

PERFORMANCE SNAPSHOT

Backtested Performance



Performance is simulated, past results do not guarantee future returns.

WHY SA30?

1. AI-Driven Breadth

Multi-agent intelligence scanning 100,000+ financial, macro, and sentiment signals weekly.

2. Rules, Not Opinions

Purely data-driven entry and exit decisions based on Sagehood's Scoring Algorithm.

3. Dynamic Adaptation

Rotates toward rising scores for faster market alignment.

4. Transparent Process

Publishes full holdings, weights, and scores monthly.

KEY FACTS

Launch Date	May 2025
Benchmark	S&P 500 (AI-Filtered Subset)
Rebalance Frequency	Monthly
Number of Holdings	30
Average Turnover	60%
Data Refresh	Daily
Currency	USD

LATEST TOP 10 HOLDINGS

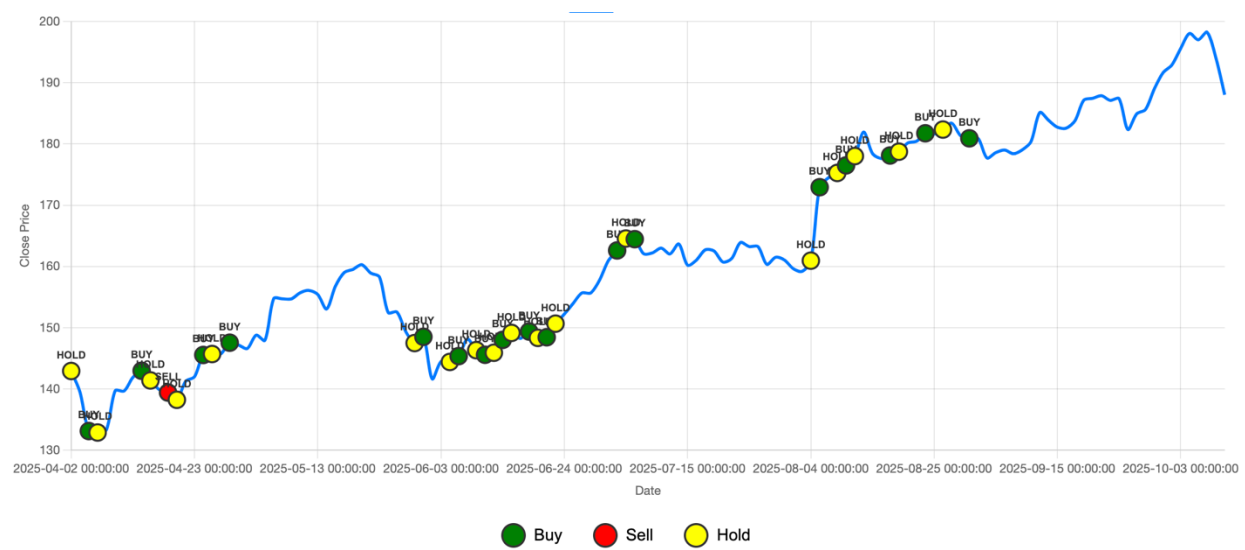
Equal weight; ranks determined by the latest CompositeScore in the Excel snapshot.

Company	Ticker	Weight (%)	S&P 500?	Latest CompositeScore
Hartford Financial	HIG	3.33	Yes	88.34
Leidos Holdings	LDOS	3.33	Yes	88.19
Cincinnati Financial	CINF	3.33	Yes	88.00
Paycom Software	PAYC	3.33	Yes	87.66
Baker Hughes	BKR	3.33	Yes	87.28
Globe Life	GL	3.33	Yes	86.82
Xylem	XYL	3.33	Yes	86.62
Linde	LIN	3.33	Yes	85.53
Hologic	HOLX	3.33	Yes	85.50
TJX Companies	TJX	3.33	Yes	85.17

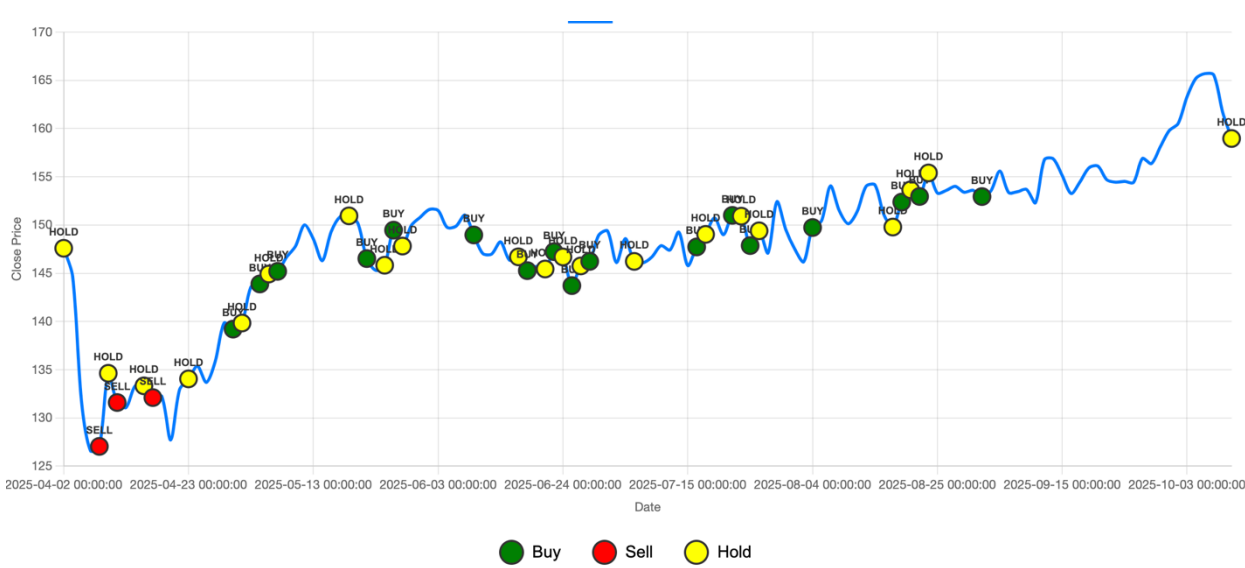


TOP-10 $\approx$ 33.3%. FULL 30-NAME LIST AVAILABLE EACH MONTH. ¹

LDOS



CINF



BKR



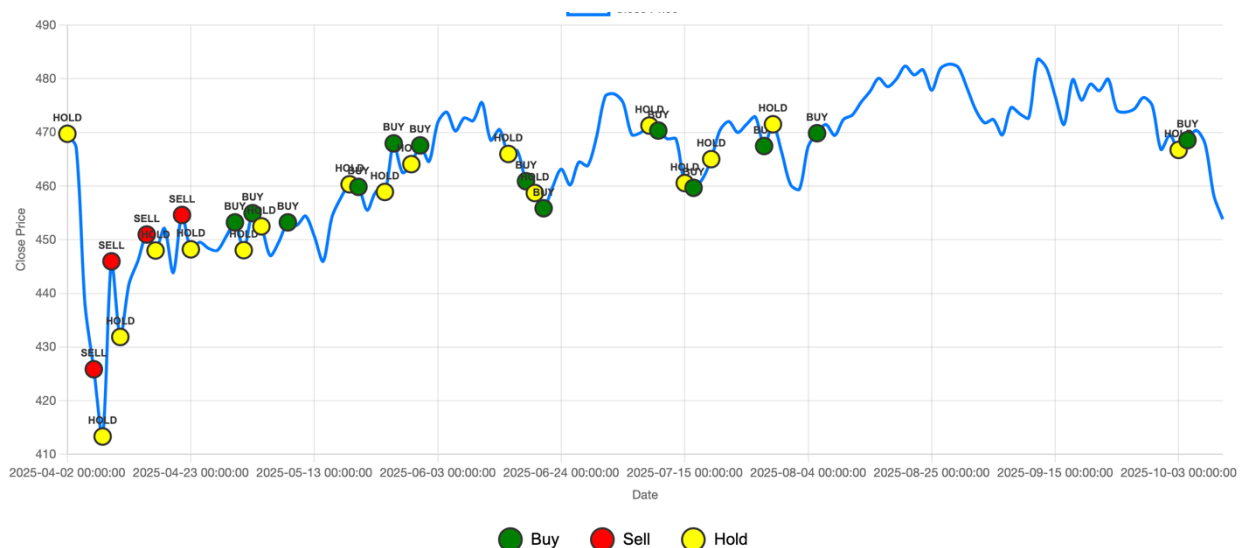
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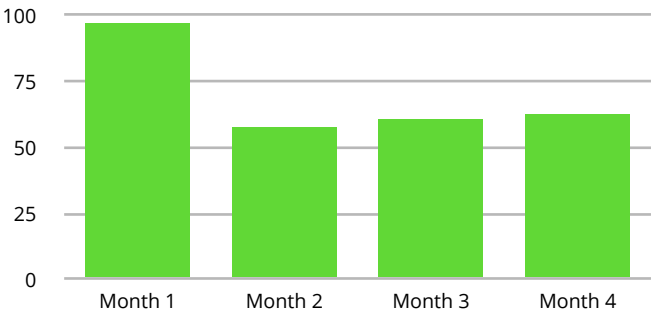


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TURNOVER & ROTATION STRENGTH

- **Turnover:** ~60% month-to-month; first rebalance ≈ 97%.
- **Sector Rotation:** 10–30+ percentage point shifts (Utilities 30% → 0%), maintaining diversification across Finance, Manufacturing, Information, and Energy. Concentration
- **Control:** No sector exceeded 37% in the latest snapshot.



EVIDENCE ADDENDUM

Adds/Drops Timeline (Month-Over-Month)

- **What it shows:** After the first reset-like jump, SA30 settles into **healthy rotation** retaining about **~40%** of holdings each month (≈12 kept), with the remainder upgraded by new high-score entrants.

Persistence Profile Current Holdings

- **What it shows:** A **barbell of durability and freshness** longer-held names (e.g., **TJX, LDOS** ~5 months; **HIG, XYL** ~4 months) sit alongside **new additions** (**CINF, PAYC, HOLX**).

Sector Drift (Weights by Month)

- **What it shows:** **Meaningful, data-driven rotation** notably, **Utilities** fades from ~30% to **0%**, while **Manufacturing** and **Finance & Insurance** rise into the latest month. Sector caps remain controlled (<~37%).

All-Time Share of Model Weight

- **What it shows:** A list of stocks receiving the **largest cumulative share** of model weight across snapshots useful for highlighting **names the AI repeatedly favors** over time.



The Sagehood Index (SA30) is a simulated index developed by Sagehood using its proprietary multi-agent AI scoring algorithm. Performance results are hypothetical and exclude trading costs, slippage, and intra-month rebalancing. Data and returns are based on adjusted closing prices in USD as of October 4, 2025. This information is provided for illustrative and educational purposes only and should not be interpreted as investment advice or a solicitation to buy or sell securities. Past performance does not guarantee future results.

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