## **Sensitive Super Sector Model**

	Model MSCI CA Index		Model MSCI CA Index			Model MS	SCI CA Index	
			Annual Returns			Compound Annual Growth		
Sharpe	1.04	0.30	1992	31.39	0.00	Inception	18.21	5.48
Skew	-0.25	-1.03	1993	51.83	0.00	30 Year	17.63	6.11
Kurtosis	3.42	7.08	1994	-3.87	0.00	25 Year	16.00	7.37
Max drawdown	-36.02	-56.88	1995	15.69	0.00	20 Year	16.03	6.68
Up Capture	0.68		1996	47.42	0.00	15 Year	17.15	4.92
Down Capture	0.21		1997	43.36	0.00	10 Year	17.14	6.11
Alpha	15.31		1998	7.75	0.00	5 Year	24.83	14.31
Beta	0.47		1999	22.69	0.00	3 Year	17.75	7.07
Up Beta	0.38		2000	16.38	0.00			
Down Beta	0.59		2001	0.64	0.00	Standard Deviation	)	
Correlation	0.47		2002	3.19	-10.84	History		
Up Correlation	0.38		2003	38.34	53.09	Inception	17.51	18.23
Down Correlation	0.57		2004	23.43	22.73	30 Year	17.37	19.30
			2005	44.04	27.52	25 Year	16.05	21.31
Positive months	264	163	2006	-0.22	15.62	20 Year	16.72	22.53
Negative months	136	115	2007	21.93	28.39	15 Year	15.12	18.90
Win rate	66.00	40.75	2008	-18.41	-44.72	10 Year	17.19	19.47
			2009	24.00	53.08	5 Year	18.59	19.06
Positive quarters	103	65	2010	27.19	18.94	3 Year	16.93	19.66
Negative quarters	30	28	2011	9.56	-12.49			
Win rate	77.44	48.87	2012	15.88	9.09	Average Monthly		
			2013	21.90	5.25	Returns		
Positive years	29	17	2014	17.78	1.02	January	2.04	0.24
Negative years	4	6	2015	1.19	-23.90	February	1.83	0.61
Win Rate	87.88	51.52	2016	20.45	23.83	March	0.98	0.34
			2017	11.57	15.70	April	1.50	1.58
Positive positions	826		2018	-3.81	-17.15	May	2.44	0.79
Average gain	12.62		2019	28.54	27.51	June	1.32	-0.33
Negative positions	492		2020	22.24	5.51	July	0.80	0.96
Average loss	-8.84		2021	47.67	26.95	August	1.08	0.25
			2022	5.17	-12.84	September	-0.12	-0.70
Trades	730		2023	16.27	14.68	October	0.76	-0.07
per month	1.84		2024	31.27	12.42	November	1.97	1.17
			2025-04	3.09	5.33	December	2.10	0.46
Range of Historical Rolling CAGRs:					May-Oct	5.53	0.98	
Best 1-year	80.65	74.00				Nov-Apr	5.55 11.18	0.98 4.33
Worst 1-year	-27.28	-51.97				Νον-Αρι	11.10	4.00
Worst T-year	-21.20	-51.97						
Best 3-year	38.78	37.17						
Worst 3-year	-4.40	-12.64						
Best 5-year	31.74	32.65						
Worst 5-year	6.84	-6.48						
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Best 10-year	23.75	14.06						
Worst 10-year	10.87	-2.09						
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## **Sensitive Super Sector Model**

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Model returns reflect a 0.50% annual trading expense on total portfolio value – which may be higher or lower than actual trading costs. Actual performance will vary from that of investing in the Model because it may not be fully invested at all times. Hypothetical model returns in certain years were significantly higher than the returns of the S&P TSX Index. It is important to note that models may underperform in certain years and may produce negative results. Investments in models should be made with an understanding of the risks involved with owning common stocks, such as an economic recession and the possible deterioration of either the financial condition of the issuers of the equity securities or the general condition of the stock market. The value of the securities selected by the Model may be subject to steep declines or increased volatility or perception of the issuers.

**Sharpe ratio** is the average return earned in excess of the risk-free rate per unit of volatility or total risk. Maximum drawdown (MDD) is the maximum loss from a peak to a trough of a portfolio, before a new peak is attained and is an indicator of downside risk over a specified time period. Upside and downside capture ratios measure whether a given fund has outperformed--gained more or lost less than--a broad market benchmark during periods of market strength and weakness, and if so, by how much. Alpha gauges the performance of an investment against a market index used as a benchmark. Beta measures the volatility of an investment compared to the market as a whole. Correlation, measures the degree to which two securities move in relation to each other. In order to make Beta and Correlation more relevant factors, we've split each between up markets and down markets.

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