Sensitive Super Sector Model

	Model	MSCI CA Index
Sharpe	1.04	0.30
Skew	-0.25	-1.03
Kurtosis	3.42	7.08
Max drawdown	-36.02	-56.88
Up Capture	0.68	
Down Capture	0.21	
Alpha	15.31	
Beta	0.47	
Up Beta	0.38	
Down Beta	0.59	
Correlation	0.47	
Up Correlation	0.38	
Down Correlation	0.57	
Positive months	264	163
Negative months	136	115
Win rate	66.00	40.75
Positive quarters	103	65
Negative quarters	30	28
Win rate	77.44	48.87
Positive years	29	17
Negative years	4	6
Win Rate	87.88	51.52
Positive positions	826	
Average gain	12.62	
Negative positions	492	
Average loss	-8.84	
Trades	730	
... per month	1.84	

Range of Historical Rolling CAGRs:

	Model	MSCI CA Index
Best 1-year	80.65	74.00
Worst 1-year	-27.28	-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
Best 10-year	23.75	14.06
Worst 10-year	10.87	-2.09

Annual Returns

	Model	MSCI CA Index
1992	31.39	0.00
1993	51.83	0.00
1994	-3.87	0.00
1995	15.69	0.00
1996	47.42	0.00
1997	43.36	0.00
1998	7.75	0.00
1999	22.69	0.00
2000	16.38	0.00
2001	0.64	0.00
2002	3.19	-10.84
2003	38.34	53.09
2004	23.43	22.73
2005	44.04	27.52
2006	-0.22	15.62
2007	21.93	28.39
2008	-18.41	-44.72
2009	24.00	53.08
2010	27.19	18.94
2011	9.56	-12.49
2012	15.88	9.09
2013	21.90	5.25
2014	17.78	1.02
2015	1.19	-23.90
2016	20.45	23.83
2017	11.57	15.70
2018	-3.81	-17.15
2019	28.54	27.51
2020	22.24	5.51
2021	47.67	26.95
2022	5.17	-12.84
2023	16.27	14.68
2024	31.27	12.42
2025-04	3.09	5.33

Compound Annual Growth

	Model	MSCI CA Index
Inception	18.21	5.48
30 Year	17.63	6.11
25 Year	16.00	7.37
20 Year	16.03	6.68
15 Year	17.15	4.92
10 Year	17.14	6.11
5 Year	24.83	14.31
3 Year	17.75	7.07

Standard Deviation History

	Model	MSCI CA Index
Inception	17.51	18.23
30 Year	17.37	19.30
25 Year	16.05	21.31
20 Year	16.72	22.53
15 Year	15.12	18.90
10 Year	17.19	19.47
5 Year	18.59	19.06
3 Year	16.93	19.66

Average Monthly Returns

	Model	MSCI CA Index
January	2.04	0.24
February	1.83	0.61
March	0.98	0.34
April	1.50	1.58
May	2.44	0.79
June	1.32	-0.33
July	0.80	0.96
August	1.08	0.25
September	-0.12	-0.70
October	0.76	-0.07
November	1.97	1.17
December	2.10	0.46
May-Oct	5.53	0.98
Nov-Apr	11.18	4.33

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Sharpe ratio is the average return earned in excess of the risk-free rate per unit of volatility or total risk. M**aximum 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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