

# 40 Days Large Cap Model

	<u>Model</u>	<u>S&amp;P 500</u>		<u>Model</u>	<u>S&amp;P 500</u>		<u>Model</u>	<u>S&amp;P 500</u>
			<b>Annual Returns</b>			<b>Compound Annual Growth</b>		
Sharpe	0.77	0.50	1999	22.66	21.06	Inception	14.99	8.27
Skew	-0.25	-0.67	2000	26.04	-9.09	25 Year	14.74	8.04
Kurtosis	0.65	1.12	2001	9.54	-11.86	20 Year	14.18	10.64
Max drawdown	-41.01	-50.95	2002	-3.38	-22.10	15 Year	17.18	14.37
Up Capture	1.12		2003	33.38	28.69	10 Year	14.17	13.76
Down Capture	0.83		2004	29.53	10.88	5 Year	13.86	15.17
Alpha	6.75		2005	8.72	4.91	3 Year	8.58	11.91
Beta	0.94		2006	7.42	15.79			
Up Beta	1.02		2007	7.05	5.49	<b>Standard Deviation History</b>		
Down Beta	0.78		2008	-28.67	-37.00	Inception	19.51	16.50
Correlation	0.80		2009	48.28	26.47	25 Year	19.53	16.58
Up Correlation	0.65		2010	37.13	15.06	20 Year	19.51	16.24
Down Correlation	0.60		2011	5.02	2.11	15 Year	19.15	15.53
Positive months	196	202	2012	22.85	16.00	10 Year	21.10	16.42
Negative months	117	111	2013	34.53	32.39	5 Year	23.30	19.77
Win rate	62.62	64.54	2014	15.26	13.69	3 Year	23.03	18.26
			2015	0.66	1.38			
Positive quarters	72	74	2016	12.77	11.96	<b>Average Monthly Returns</b>		
Negative quarters	32	30	2017	30.33	21.83	January	0.24	0.10
Win rate	69.23	71.15	2018	-1.60	-4.38	February	0.40	-0.46
			2019	37.15	31.49	March	2.11	1.46
Positive years	22	20	2020	19.35	18.40	April	3.36	1.72
Negative years	4	6	2021	35.98	28.71	May	1.26	0.50
Win Rate	84.62	76.92	2022	-11.49	-18.11	June	0.32	0.04
			2023	19.19	26.29	July	1.04	1.34
Positive positions	890		2024	1.45	25.02	August	0.35	0.21
Average gain	12.75		2025-01	7.57	2.78	September	-0.88	-1.55
Negative positions	476					October	0.72	1.47
Average loss	-9.38					November	4.00	2.26
Trades	1180					December	1.07	0.89
... per month	2.88					May-Oct	2.09	0.53
						Nov-Apr	11.91	7.44
<b>Range of Historical Rolling CAGRs:</b>								
Best 1-year	67.80	56.35						
Worst 1-year	-28.67	-43.32						
Best 3-year	38.80	26.07						
Worst 3-year	-12.70	-16.08						
Best 5-year	32.27	23.00						
Worst 5-year	0.07	-6.64						
Best 10-year	23.13	16.67						
Worst 10-year	8.94	-3.43						

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