Bat out of Hell (BoH) Model

	Model	<u>S&P 500</u>		<u>Model</u>	<u>S&P 500</u>		Model	<u>S&P 500</u>
			Annual Returns			Compound Annu Growth	al	
Sharpe	1.25	0.50	1998	17.60	28.57	Inception	22.24	8.44
Skew	-0.56	-0.73	1999	50.07	21.06	25 Year	21.64	7.44
Kurtosis	2.81	1.24	2000	106.39	-9.09	20 Year	17.06	10.01
Max drawdown	-33.22	-50.95	2001	25.63	-11.86	15 Year	17.04	14.61
Up Capture	1.05		2002	27.42	-22.10	10 Year	11.84	12.41
Down Capture	0.39		2003	42.58	28.69	5 Year	1.77	13.19
Alpha	15.39		2004	35.60	10.88	3 Year	-4.16	8.06
Beta	0.71		2005	26.54	4.91			
Up Beta	0.60		2006	22.99	15.79	Standard Deviati	on	
Down Beta	0.90		2007	20.53	5.49	History		
Correlation	0.67		2008	-17.88	-37.00	Inception	17.75	16.99
Up Correlation	0.44		2009	46.50	26.47	25 Year	17.11	16.70
Down Correlation			2010	15.16	15.06	20 Year	16.32	16.19
			2011	12.51	2.11	15 Year	16.14	15.70
Positive months	226	204	2012	17.41	16.00	10 Year	16.62	16.35
Negative months		112	2013	53.63	32.39	5 Year	19.13	20.10
Win rate	71.52	64.56	2014	24.06	13.69	3 Year	18.02	18.96
	1.102	0 1100	2015	17.41	1.38	o rour	10102	10100
Positive quarters	83	74	2016	15.42	11.96	Average Monthly		
Negative quarters		31	2017	45.71	21.83	Returns		
Win rate	79.05	70.48	2018	6.85	-4.38	January	0.92	0.03
Viirrato	10.00	70.10	2019	31.11	31.49	February	1.99	-0.18
Positive years	24	20	2020	2.15	18.40	March	2.53	1.59
Negative years	2	6	2020	14.68	28.71	April	3.06	1.69
Win Rate	92.31	76.92	2022	-24.44	-18.11	May	1.33	0.25
WITTALE	32.51	10.52	2022	4.03	26.29	June	0.78	0.25
Positive positions	2782		2024-04	5.38	6.04	July	1.66	1.25
Average gain	7.44		2024 04	0.00	0.04	August	0.78	-0.49
Negative position						September	0.78	-0.49
Average loss	-6.39					October	1.50	1.81
Average 1055	-0.59					November	2.50	2.27
Trades	4671					December	2.30	1.20
per month	14.90					December	2.59	1.20
per monun	14.90					May-Oct	5.11	-0.33
Range of Historical Rolling CAGRs:					Nov-Apr	14.90	8.41	
•		50.05						
Best 1-year	116.35	56.35						
Worst 1-year	-28.84	-43.32						
Dest 0	05.00	00.07						
Best 3-year	65.36	26.07						
Worst 3-year	-5.86	-16.08						
Best 5-year	48.21	23.00						
Worst 5-year	-1.27	-6.64						
Best 10-year	35.68	16.67						F
Worst 10-year	11.36	-3.43					VAN	i.pro
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