

ESG 10 (Sustainable) Model

	<u>Model</u>	<u>S&P 500</u>		<u>Model</u>	<u>S&P 500</u>		<u>Model</u>	<u>S&P 500</u>
			Annual Returns			Compound Annual Growth		
Sharpe	0.93	0.46	1999	24.08	21.06	Inception	18.74	7.71
Skew	-0.48	-0.65	2000	50.70	-9.09	25 Year	18.86	7.44
Kurtosis	0.70	1.06	2001	11.11	-11.86	20 Year	18.14	10.01
Max drawdown	-40.68	-50.95	2002	-8.12	-22.10	15 Year	21.26	14.61
Up Capture	1.21		2003	28.99	28.69	10 Year	22.87	12.41
Down Capture	0.74		2004	43.58	10.88	5 Year	21.89	13.19
Alpha	10.80		2005	18.40	4.91	3 Year	19.59	8.06
Beta	0.93		2006	20.98	15.79			
Up Beta	0.92		2007	10.02	5.49	Standard Deviation History		
Down Beta	0.88		2008	-29.68	-37.00	Inception	20.15	16.65
Correlation	0.78		2009	37.05	26.47	25 Year	20.10	16.70
Up Correlation	0.61		2010	31.00	15.06	20 Year	19.55	16.19
Down Correlation	0.60		2011	0.83	2.11	15 Year	19.03	15.70
Positive months	199	195	2012	9.43	16.00	10 Year	20.39	16.35
Negative months	105	109	2013	26.10	32.39	5 Year	26.24	20.10
Win rate	65.46	64.14	2014	17.12	13.69	3 Year	28.34	18.96
			2015	7.41	1.38			
Positive quarters	73	71	2016	29.62	11.96	Average Monthly Returns		
Negative quarters	28	30	2017	29.49	21.83	January	0.92	-0.01
Win rate	72.28	70.30	2018	6.49	-4.38	February	1.39	-0.46
			2019	38.72	31.49	March	1.31	1.46
Positive years	22	19	2020	37.62	18.40	April	2.07	1.72
Negative years	3	6	2021	51.94	28.71	May	1.96	0.33
Win Rate	88.00	76.00	2022	-19.80	-18.11	June	0.73	-0.10
			2023	38.86	26.29	July	1.41	1.34
Positive positions	648		2024-04	9.23	6.04	August	0.56	0.12
Average gain	12.88					September	-1.24	-1.70
Negative positions	361					October	2.89	1.57
Average loss	-9.85					November	3.64	2.13
Trades	248					December	1.55	1.02
... per month	0.82							
						May-Oct	3.42	-0.01
						Nov-Apr	13.76	7.43
Range of Historical Rolling CAGRs:								
Best 1-year	65.97	56.35						
Worst 1-year	-34.90	-43.32						
Best 3-year	42.61	26.07						
Worst 3-year	-8.49	-16.08						
Best 5-year	31.95	23.00						
Worst 5-year	4.52	-6.64						
Best 10-year	24.57	16.67						
Worst 10-year	10.60	-3.43						

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