

Large Cap Growth 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	1.02	0.70	1977	9.84	-7.39	Inception	19.25	11.46
Skew	-0.69	-0.81	1978	21.82	6.53	40 Year	17.83	11.53
Kurtosis	3.13	2.60	1979	34.35	18.47	30 Year	16.39	10.46
Max drawdown	-45.86	-50.95	1980	42.68	32.44	25 Year	13.59	7.44
Up Capture	1.10		1981	10.22	-4.95	20 Year	13.39	10.01
Down Capture	0.73		1982	52.90	21.55	15 Year	16.09	14.61
Alpha	8.16		1983	38.18	22.55	10 Year	12.91	12.41
Beta	0.90		1984	7.05	6.25	5 Year	12.72	13.19
Up Beta	0.79		1985	65.32	31.74	3 Year	12.83	8.06
Down Beta	0.99		1986	23.16	18.67			
Correlation	0.79		1987	4.59	5.25	Standard Deviation History		
Up Correlation	0.55		1988	28.89	16.62	Inception	18.84	16.45
Down Correlation	0.72		1989	48.11	31.68	40 Year	18.84	16.67
			1990	-10.80	-3.10	30 Year	18.09	16.49
Positive months	379	368	1991	44.56	30.46	25 Year	17.81	16.70
Negative months	189	199	1992	-3.32	7.62	20 Year	16.58	16.19
Win rate	66.73	64.79	1993	28.40	10.07	15 Year	15.54	15.70
			1994	23.01	1.32	10 Year	16.99	16.35
Positive quarters	145	136	1995	49.09	37.59	5 Year	21.06	20.10
Negative quarters	44	53	1996	18.83	22.96	3 Year	23.77	18.96
Win rate	76.72	71.96	1997	38.47	33.38			
			1998	21.39	28.57	Average Monthly Returns		
Positive years	41	38	1999	45.35	21.06	January	1.07	0.86
Negative years	6	9	2000	-3.52	-9.09	February	1.87	0.22
Win Rate	87.23	80.85	2001	24.59	-11.86	March	1.59	1.19
			2002	-0.45	-22.10	April	2.34	1.76
Positive positions	1213		2003	21.83	28.69	May	2.36	0.97
Average gain	12.63		2004	33.74	10.88	June	1.65	0.56
Negative positions	664		2005	20.33	4.91	July	1.40	1.36
Average loss	-8.89		2006	13.60	15.79	August	1.34	0.35
			2007	24.22	5.49	September	0.12	-0.84
Trades	2866		2008	-34.01	-37.00	October	0.43	0.75
... per month	5.06		2009	0.95	26.47	November	1.62	2.25
			2010	29.70	15.06	December	1.79	1.42
Range of Historical Rolling CAGRs:			2011	5.91	2.11			
Best 1-year	81.19	61.18	2012	20.66	16.00			
Worst 1-year	-42.22	-43.32	2013	44.02	32.39	May-Oct	6.86	2.38
			2014	25.02	13.69	Nov-Apr	10.73	8.46
Best 3-year	44.03	33.30	2015	0.65	1.38			
Worst 3-year	-9.16	-16.08	2016	-1.25	11.96			
			2017	22.83	21.83			
Best 5-year	41.12	29.63	2018	11.12	-4.38			
Worst 5-year	0.73	-6.64	2019	24.38	31.49			
			2020	11.97	18.40			
Best 10-year	32.96	19.49	2021	31.56	28.71			
Worst 10-year	7.52	-3.43	2022	0.01	-18.11			
			2023	1.30	26.29			
			2024-04	13.20	6.04			

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