

U.S. Mega Cap 10 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	1.01	0.71	1991	30.61	30.46	Inception	18.10	11.25
Skew	-0.17	-0.76	1992	2.56	7.62	30 Year	18.74	10.42
Kurtosis	1.27	1.53	1993	5.56	10.07	25 Year	15.44	8.85
Max drawdown	-44.64	-50.95	1994	5.31	1.32	20 Year	17.06	11.00
Up Capture	1.12		1995	29.49	37.59	15 Year	20.44	14.55
Down Capture	0.81		1996	26.33	22.96	10 Year	22.84	14.63
Alpha	6.62		1997	30.64	33.38	5 Year	22.83	15.28
Beta	0.96		1998	78.64	28.57	3 Year	28.57	20.57
Up Beta	1.08		1999	47.79	21.06			
Down Beta	0.86		2000	11.34	-9.09	Standard Deviation History		
Correlation	0.85		2001	0.85	-11.86	Inception	17.96	15.83
Up Correlation	0.73		2002	-17.79	-22.10	30 Year	18.56	16.56
Down Correlation	0.71		2003	34.79	28.69	25 Year	17.28	16.36
			2004	10.86	10.88	20 Year	17.71	16.35
Positive months	283	280	2005	22.14	4.91	15 Year	17.41	15.04
Negative months	136	139	2006	18.67	15.79	10 Year	19.28	16.24
Win rate	67.54	66.83	2007	14.82	5.49	5 Year	19.40	16.11
			2008	-32.49	-37.00	3 Year	17.32	13.30
Positive quarters	101	103	2009	36.59	26.47			
Negative quarters	38	36	2010	21.69	15.06	Average Monthly Returns		
Win rate	72.66	74.10	2011	9.31	2.11	January	0.81	0.63
			2012	13.02	16.00	February	0.66	0.17
Positive years	31	28	2013	36.56	32.39	March	1.40	1.00
Negative years	3	6	2014	7.83	13.69	April	1.62	1.63
Win Rate	91.18	82.35	2015	7.64	1.38	May	1.30	1.11
			2016	12.10	11.96	June	1.20	0.25
Positive positions	901		2017	30.08	21.83	July	2.35	1.53
Average gain	12.21		2018	2.05	-4.38	August	0.56	-0.10
Negative positions	509		2019	28.20	31.49	September	0.08	-0.55
Average loss	-8.56		2020	56.68	18.40	October	1.95	1.52
			2021	25.58	28.71	November	3.00	2.16
Trades	1146		2022	-11.60	-18.11	December	1.72	1.32
... per month	2.74		2023	32.20	26.29			
			2024	30.45	25.02	May-Oct	5.49	2.23
Range of Historical Rolling CAGRs:			2025-11	37.41	17.81	Nov-Apr	11.16	8.45
Best 1-year	92.25	56.35						
Worst 1-year	-33.77	-43.32						
Best 3-year	51.09	32.82						
Worst 3-year	-7.27	-16.08						
Best 5-year	41.35	28.56						
Worst 5-year	0.90	-6.64						
Best 10-year	25.05	17.46						
Worst 10-year	6.16	-3.43						

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