

Mid Cap Growth Model

	<u>Model</u>	<u>S&P 400</u>		<u>Model</u>	<u>S&P 400</u>		<u>Model</u>	<u>S&P 400</u>
			Annual Returns			Compound Annual Growth		
Sharpe	0.95	0.51	1993	46.05	11.72	Inception	18.93	9.82
Skew	-0.55	-0.89	1994	-3.91	-5.54	30 Year	18.99	10.30
Kurtosis	1.87	2.94	1995	31.06	28.56	25 Year	15.86	8.39
Max drawdown	-30.51	-50.95	1996	29.61	17.32	20 Year	15.74	8.40
Up Capture	1.06		1997	50.77	30.44	15 Year	18.95	10.72
Down Capture	0.67		1998	24.49	17.68	10 Year	18.89	8.48
Alpha	10.01		1999	48.03	13.35	5 Year	22.63	10.04
Beta	0.83		2000	36.04	16.21	3 Year	21.53	7.12
Up Beta	0.70		2001	5.08	-1.63			
Down Beta	0.89		2002	-7.54	-15.45	Standard Deviation History		
Correlation	0.80		2003	42.37	34.02	Inception	19.87	19.33
Up Correlation	0.56		2004	13.60	15.16	30 Year	20.18	19.84
Down Correlation	0.75		2005	-2.65	11.27	25 Year	19.80	19.98
Positive months	256	240	2006	20.18	8.99	20 Year	20.34	20.18
Negative months	129	145	2007	17.07	6.69	15 Year	20.66	19.43
Win rate	66.49	62.34	2008	-24.20	-37.28	10 Year	22.12	20.67
			2009	40.19	35.00	5 Year	28.00	25.45
Positive quarters	91	85	2010	37.27	24.85	3 Year	25.37	22.71
Negative quarters	37	43	2011	-5.36	-3.10			
Win rate	71.09	66.41	2012	23.15	16.07	Average Monthly Returns		
			2013	34.02	31.57	January	0.53	0.35
Positive years	25	24	2014	1.09	8.19	February	1.75	0.78
Negative years	7	8	2015	13.44	-3.71	March	1.69	0.93
Win Rate	78.12	75.00	2016	27.94	18.73	April	2.32	1.79
			2017	8.94	14.45	May	2.01	0.84
Positive positions	783		2018	-1.11	-12.50	June	0.46	-0.15
Average gain	14.98		2019	37.95	24.05	July	1.68	1.01
Negative positions	495		2020	32.21	11.81	August	-0.25	-0.31
Average loss	-10.70		2021	27.88	23.21	September	0.44	-0.85
			2022	-2.49	-14.48	October	1.94	0.78
Trades	1604		2023	10.45	14.45	November	3.00	2.51
... per month	4.16		2024	45.37	12.20	December	1.79	1.69
			2025-01	2.11	3.78			
						May-Oct	4.34	0.54
Range of Historical Rolling CAGRs:						Nov-Apr	13.03	8.83
Best 1-year	108.54	80.77						
Worst 1-year	-24.88	-43.00						
Best 3-year	45.32	29.56						
Worst 3-year	-1.63	-16.56						
Best 5-year	38.30	25.07						
Worst 5-year	1.36	-5.66						
Best 10-year	27.33	15.57						
Worst 10-year	10.61	2.34						

Mid Cap Growth Model

iQUANT.pro (and all of its content) is for **INVESTMENT PROFESSIONAL USE ONLY** and is not intended for the retail investment public.

HISTORICAL MODEL PERFORMANCE DOES NOT GUARANTEE FUTURE RESULTS. THE RETURNS PRESENTED REPRESENT SIMULATED MODEL RETURNS WHICH ARE HYPOTHETICAL, MEANING THEY DO NOT REPRESENT ACTUAL TRADING, AND, THUS, MAY NOT REFLECT MATERIAL ECONOMIC AND MARKET FACTORS, SUCH AS LIQUIDITY CONSTRAINTS, THAT MAY HAVE HAD AN IMPACT ON ACTUAL DECISION MAKING. THE HYPOTHETICAL PERFORMANCE REFLECTS THE RETROACTIVE APPLICATION OF THE MODEL WITH THE FULL BENEFIT OF HINDSIGHT. Actual performance may result in lower or higher returns than the hypothetical Model performance presented. If actual portfolios had been managed, there can be no guarantee such portfolios would have achieved results similar to those portrayed. Model returns reflect a 0.50% annual trading expense on total portfolio value – which may be higher or lower than actual trading costs. Actual performance will vary from that of investing in the Model because it may not be fully invested at all times. Hypothetical model returns in certain years were significantly higher than the returns of the S&P 500 Index. It is important to note that models may underperform in certain years and may produce negative results. Investments in models should be made with an understanding of the risks involved with owning common stocks, such as an economic recession and the possible deterioration of either the financial condition of the issuers of the equity securities or the general condition of the stock market. The value of the securities selected by the Model may be subject to steep declines or increased volatility or perception of the issuers.

iQUANT.pro is an Internet based publication (the “Site”) and is not affiliated with an investment advisor or Broker/Dealer. Neither iQUANT.pro nor the Site is registered as an investment adviser with any federal or state regulatory agency, or in any other regulatory capacity. To the extent that any portion of the Site content would need to rely upon such an exemption, iQUANT.pro would rely upon the “publisher’s exclusion” from the definition of “investment adviser” as provided under Section 202(a)(11) of the Investment Advisers Act of 1940 and corresponding state securities laws. To the extent reliance on the publisher’s exemption is necessary, the Site is a bona fide publication of general and regular circulation offering impersonalized investment models to users and/or prospective users (e.g., not tailored to the specific investment portfolio or needs of current and/or prospective users). The Site is limited to the dissemination of impersonal and objective investment-related information. The publication of the Site on the Internet and the publication of any content should not be construed by any user and/or prospective user as iQUANT.pro’s (i) solicitation to effect, or attempt to effect transactions in securities over the Internet, or (ii) provision of any investment related advice or services tailored to any particular individual’s financial situation or investment objective(s).

Users do not receive investment advisory, investment supervisory or investment management services, nor the initial or ongoing review or monitoring of the user’s individual investment portfolio or individual needs. Therefore, no user should assume that his/her/its use serves as a substitute for individual personalized advice from an investment professional of the user’s choosing. Rather, the Site is designed solely to provide impersonal investment models and systems. The user maintains absolute discretion as to whether to follow any portion of the Site content. iQUANT.pro does not offer or provide investment implementation services, nor does it offer or provide initial or ongoing individual personalized advice (neither in person nor via the Internet). It remains the user’s exclusive responsibility to review and evaluate the content and to determine whether to accept or reject any Site content. iQUANT.pro expresses no opinion as to whether any of the Site content is appropriate for a user’s investment portfolio, strategy, financial situation, or investment objective(s). It is the user’s exclusive responsibility to determine if any portion of the investment-related information and trading methodologies/systems, on the Site, if any, is suitable or appropriate for his/her financial situation and/or investment objectives, both initially and on an ongoing basis. No current or prospective user should assume that the future performance of any specific investment, investment strategy (including the investments trading methodologies/systems discussed on the Site) or any other Site content will be suitable or profitable for a user’s portfolio, equal historical or anticipated performance level(s), or prove to be correct.

