

SMid 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	0.63	0.54	1997	49.04	33.38	Inception	15.88	9.26
Skew	-0.47	-0.73	1998	10.16	28.57	25 Year	14.71	7.44
Kurtosis	2.01	1.16	1999	28.06	21.06	20 Year	10.52	10.01
Max drawdown	-44.68	-50.95	2000	63.42	-9.09	15 Year	11.90	14.61
Up Capture	1.13		2001	23.00	-11.86	10 Year	5.21	12.41
Down Capture	0.85		2002	16.96	-22.10	5 Year	4.14	13.19
Alpha	6.01		2003	50.06	28.69	3 Year	-12.60	8.06
Beta	1.00		2004	46.97	10.88			
Up Beta	1.09		2005	2.22	4.91	Standard Deviation History		
Down Beta	1.01		2006	0.23	15.79	Inception	25.18	17.02
Correlation	0.70		2007	3.42	5.49	25 Year	24.96	16.70
Up Correlation	0.54		2008	-13.06	-37.00	20 Year	25.32	16.19
Down Correlation	0.53		2009	24.88	26.47	15 Year	25.71	15.70
			2010	38.61	15.06	10 Year	28.87	16.35
Positive months	202	213	2011	3.52	2.11	5 Year	36.94	20.10
Negative months	126	115	2012	25.25	16.00	3 Year	32.79	18.96
Win rate	61.59	64.94	2013	38.59	32.39			
			2014	6.99	13.69	Average Monthly Returns		
Positive quarters	72	78	2015	-12.70	1.38	January	0.89	0.25
Negative quarters	37	31	2016	20.93	11.96	February	1.06	-0.15
Win rate	66.06	71.56	2017	26.02	21.83	March	0.67	1.39
			2018	-17.56	-4.38	April	2.61	1.84
Positive years	23	21	2019	41.15	31.49	May	1.01	0.46
Negative years	4	6	2020	28.81	18.40	June	1.04	0.22
Win Rate	85.19	77.78	2021	10.30	28.71	July	2.89	1.49
			2022	-28.08	-18.11	August	-1.95	-0.68
Positive positions	652		2023	18.74	26.29	September	-0.80	-1.15
Average gain	15.83		2024-04	-10.57	6.04	October	1.70	1.61
Negative positions	437					November	2.59	2.35
Average loss	-11.44					December	3.00	1.21
Trades	220					May-Oct	2.20	0.33
... per month	0.67					Nov-Apr	12.52	8.51
Range of Historical Rolling CAGRs:								
Best 1-year	134.47	56.35						
Worst 1-year	-37.55	-43.32						
Best 3-year	48.72	27.56						
Worst 3-year	-12.60	-16.08						
Best 5-year	43.44	23.00						
Worst 5-year	-0.23	-6.64						
Best 10-year	28.15	16.67						
Worst 10-year	5.21	-3.43						

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