

# Mid Cap Value Model

	<u>Model</u>	<u>S&amp;P 400</u>		<u>Model</u>	<u>S&amp;P 400</u>		<u>Model</u>	<u>S&amp;P 400</u>
			<b>Annual Returns</b>			<b>Compound Annual Growth</b>		
Sharpe	0.85	0.51	1993	14.46	11.72	Inception	17.06	9.82
Skew	-0.69	-0.89	1994	5.20	-5.54	30 Year	17.44	10.30
Kurtosis	2.76	2.94	1995	39.24	28.56	25 Year	16.48	8.39
Max drawdown	-43.51	-50.95	1996	20.81	17.32	20 Year	15.41	8.40
Up Capture	1.00		1997	52.50	30.44	15 Year	17.11	10.72
Down Capture	0.66		1998	25.74	17.68	10 Year	16.95	8.48
Alpha	8.33		1999	-4.79	13.35	5 Year	19.84	10.04
Beta	0.83		2000	22.23	16.21	3 Year	15.10	7.12
Up Beta	0.78		2001	20.19	-1.63			
Down Beta	0.89		2002	7.99	-15.45	<b>Standard Deviation History</b>		
Correlation	0.79		2003	41.05	34.02	Inception	20.16	19.33
Up Correlation	0.60		2004	12.96	15.16	30 Year	20.62	19.84
Down Correlation	0.71		2005	19.20	11.27	25 Year	21.20	19.98
			2006	24.22	8.99	20 Year	21.92	20.18
Positive months	253	240	2007	-2.32	6.69	15 Year	21.63	19.43
Negative months	132	145	2008	-9.48	-37.28	10 Year	22.41	20.67
Win rate	65.71	62.34	2009	19.11	35.00	5 Year	27.26	25.45
			2010	23.89	24.85	3 Year	22.40	22.71
Positive quarters	93	85	2011	2.98	-3.10			
Negative quarters	35	43	2012	11.84	16.07	<b>Average Monthly Returns</b>		
Win rate	72.66	66.41	2013	49.56	31.57	January	-0.27	0.35
			2014	7.99	8.19	February	1.02	0.78
Positive years	28	24	2015	3.80	-3.71	March	1.32	0.93
Negative years	4	8	2016	38.26	18.73	April	2.02	1.79
Win Rate	87.50	75.00	2017	30.94	14.45	May	1.34	0.84
			2018	-8.68	-12.50	June	1.32	-0.15
Positive positions	836		2019	13.40	24.05	July	1.30	1.01
Average gain	12.42		2020	13.37	11.81	August	0.71	-0.31
Negative positions	454		2021	44.88	23.21	September	0.64	-0.85
Average loss	-9.67		2022	3.56	-14.48	October	1.17	0.78
			2023	26.84	14.45	November	3.17	2.51
Trades	1554		2024	9.43	12.20	December	2.08	1.69
... per month	4.03		2025-01	1.40	3.78			
						May-Oct	5.30	0.54
						Nov-Apr	10.50	8.83
<b>Range of Historical Rolling CAGRs:</b>								
Best 1-year	119.63	80.77						
Worst 1-year	-37.46	-43.00						
Best 3-year	37.35	29.56						
Worst 3-year	-10.64	-16.56						
Best 5-year	31.28	25.07						
Worst 5-year	-1.03	-5.66						
Best 10-year	23.32	15.57						
Worst 10-year	9.53	2.34						

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