

Nasdaq 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	0.77	0.67	1990	23.25	-3.10	Inception	21.52	10.71
Skew	-0.27	-0.73	1991	84.05	30.46	30 Year	20.32	11.07
Kurtosis	1.96	1.40	1992	21.68	7.62	25 Year	15.77	8.05
Max drawdown	-52.87	-50.95	1993	12.14	10.07	20 Year	17.44	10.67
Up Capture	1.41		1994	12.55	1.32	15 Year	21.58	14.21
Down Capture	1.09		1995	69.03	37.59	10 Year	17.86	13.35
Alpha	6.71		1996	46.65	22.96	5 Year	22.85	15.77
Beta	1.28		1997	15.01	33.38	3 Year	8.84	11.44
Up Beta	1.36		1998	71.90	28.57			
Down Beta	1.32		1999	86.06	21.06	Standard Deviation History		
Correlation	0.76		2000	-21.28	-9.09	Inception	28.03	16.06
Up Correlation	0.59		2001	-5.45	-11.86	30 Year	27.76	16.48
Down Correlation	0.64		2002	-10.03	-22.10	25 Year	27.24	16.65
			2003	56.89	28.69	20 Year	21.81	16.24
Positive months	263	277	2004	14.36	10.88	15 Year	21.16	15.55
Negative months	156	142	2005	15.18	4.91	10 Year	22.75	16.44
Win rate	62.77	66.11	2006	10.45	15.79	5 Year	26.13	19.70
			2007	21.55	5.49	3 Year	24.34	18.69
Positive quarters	102	102	2008	-40.38	-37.00			
Negative quarters	37	37	2009	42.37	26.47	Average Monthly Returns		
Win rate	73.38	73.38	2010	31.46	15.06	January	1.91	0.36
			2011	9.44	2.11	February	0.83	0.25
Positive years	28	27	2012	26.06	16.00	March	1.74	1.24
Negative years	6	7	2013	54.75	32.39	April	0.64	1.58
Win Rate	82.35	79.41	2014	17.32	13.69	May	2.13	1.20
			2015	6.65	1.38	June	1.31	0.09
Positive positions	835		2016	15.43	11.96	July	2.31	1.46
Average gain	17.57		2017	31.96	21.83	August	1.21	-0.43
Negative positions	552		2018	-10.70	-4.38	September	0.02	-0.80
Average loss	-12.63		2019	41.47	31.49	October	2.12	1.44
			2020	56.10	18.40	November	3.18	2.33
Trades	1058		2021	34.41	28.71	December	2.10	1.48
... per month	2.53		2022	-28.10	-18.11			
			2023	47.92	26.29	May-Oct	6.98	1.51
			2024-11	19.45	28.07	Nov-Apr	12.53	8.68
Range of Historical Rolling CAGRs:								
Best 1-year	121.11	56.35						
Worst 1-year	-49.23	-43.32						
Best 3-year	66.22	32.82						
Worst 3-year	-14.41	-16.08						
Best 5-year	57.00	28.56						
Worst 5-year	-0.44	-6.64						
Best 10-year	43.37	19.49						
Worst 10-year	2.85	-3.43						

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