

Small Cap Growth 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	0.54	1997	31.18	33.38	Inception	16.30	9.26
Skew	-0.95	-0.73	1998	5.11	28.57	25 Year	16.24	7.44
Kurtosis	5.28	1.16	1999	12.17	21.06	20 Year	14.88	10.01
Max drawdown	-49.24	-50.95	2000	26.86	-9.09	15 Year	16.58	14.61
Up Capture	0.96		2001	36.81	-11.86	10 Year	7.19	12.41
Down Capture	0.57		2002	7.65	-22.10	5 Year	5.57	13.19
Alpha	8.38		2003	25.45	28.69	3 Year	0.01	8.06
Beta	0.80		2004	27.65	10.88			
Up Beta	0.79		2005	9.08	4.91	Standard Deviation History		
Down Beta	0.96		2006	57.08	15.79	Inception	21.15	17.02
Correlation	0.65		2007	6.17	5.49	25 Year	21.10	16.70
Up Correlation	0.47		2008	-26.75	-37.00	20 Year	22.19	16.19
Down Correlation	0.54		2009	30.65	26.47	15 Year	22.64	15.70
			2010	24.56	15.06	10 Year	25.21	16.35
Positive months	214	213	2011	30.26	2.11	5 Year	32.57	20.10
Negative months	114	115	2012	38.14	16.00	3 Year	22.28	18.96
Win rate	65.24	64.94	2013	60.96	32.39			
			2014	26.06	13.69	Average Monthly Returns		
Positive quarters	75	78	2015	-3.98	1.38	January	1.38	0.25
Negative quarters	34	31	2016	25.56	11.96	February	1.26	-0.15
Win rate	68.81	71.56	2017	9.46	21.83	March	0.96	1.39
			2018	-11.88	-4.38	April	1.49	1.84
Positive years	23	21	2019	10.77	31.49	May	0.52	0.46
Negative years	4	6	2020	5.96	18.40	June	1.76	0.22
Win Rate	85.19	77.78	2021	51.44	28.71	July	1.06	1.49
			2022	-19.81	-18.11	August	-0.28	-0.68
Positive positions	650		2023	4.79	26.29	September	-0.40	-1.15
Average gain	15.61		2024-04	-2.59	6.04	October	1.91	1.61
Negative positions	435					November	3.00	2.35
Average loss	-12.19					December	2.44	1.21
Trades	1294					May-Oct	2.66	0.33
... per month	3.96					Nov-Apr	12.43	8.51
Range of Historical Rolling CAGRs:								
Best 1-year	119.04	56.35						
Worst 1-year	-37.23	-43.32						
Best 3-year	43.72	27.56						
Worst 3-year	-15.81	-16.08						
Best 5-year	43.59	23.00						
Worst 5-year	-5.59	-6.64						
Best 10-year	25.34	16.67						
Worst 10-year	6.92	-3.43						

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