Small Cap Value Model

	Model	S&P 600
Sharpe	0.89	0.39
Skew	-0.94	-0.73
Kurtosis	8.42	2.12
Max drawdown	-63.32	-53.18
Ulcer Index	12.04	12.95
Up Capture	1.45	
Down Capture	0.84	
Alpha	17.53	
Beta	1.15	
Up Beta	1.04	
Down Beta	1.31	
Correlation	0.79	
Up Correlation	0.58	
Down Correlation	0.70	
Positive months	231	219
Negative months	127	139
Win rate	64.53	61.17
Positive quarters	87	79
Negative quarters	32	40
Win rate	73.11	66.39
Positive years	24	21
Negative years	5	8
Win Rate	82.76	72.41
Positive positions	720	
Average gain	21.25	
Negative positions	450	
Average loss	-13.91	
Trades	1746	
... per month	4.95	

Range of Historical Rolling CAGRs:

Best 1-year	136.53	92.65
Worst 1-year	-40.77	-43.37
Best 3-year	80.05	29.86
Worst 3-year	-9.98	-18.23
Best 5-year	65.23	26.50
Worst 5-year	-0.56	-6.17
Best 10-year	48.89	16.81
Worst 10-year	13.13	2.61

Annual Returns

	Model	S&P 600
1997	63.68	24.53
1998	23.11	-2.10
1999	31.88	11.52
2000	8.89	11.02
2001	124.78	5.73
2002	54.83	-15.32
2003	67.71	37.53
2004	49.82	21.59
2005	35.68	6.65
2006	42.27	14.07
2007	24.40	-1.22
2008	-25.67	-31.99
2009	59.88	23.78
2010	41.73	24.98
2011	8.05	-0.16
2012	19.70	14.82
2013	64.81	39.65
2014	26.52	4.44
2015	-2.85	-3.36
2016	52.77	24.74
2017	-0.91	11.73
2018	-0.30	-9.75
2019	49.97	20.86
2020	-25.83	9.57
2021	63.27	25.27
2022	18.56	-17.42
2023	12.39	13.89
2024	19.11	6.82
2025	27.65	4.23
2026-10	40.65	16.25

Compound Annual Growth

	Model	S&P 600
Inception	29.22	8.60
25 Year	26.45	8.89
20 Year	20.88	7.66
15 Year	22.36	10.00
10 Year	20.34	8.97
5 Year	24.74	4.39
3 Year	40.51	16.32

Standard Deviation History

Inception	32.88	21.87
25 Year	34.21	21.40
20 Year	36.57	22.35
15 Year	31.00	20.50
10 Year	35.55	23.42
5 Year	27.90	22.31
3 Year	25.99	20.07

Average Monthly Returns

January	0.88	0.06
February	0.30	0.18
March	1.57	0.02
April	4.29	1.56
May	2.91	0.87
June	3.41	1.24
July	1.06	0.76
August	1.28	-0.73
September	0.77	-1.05
October	2.08	0.76
November	4.76	2.74
December	2.43	1.95
May-Oct	9.43	1.09
Nov-Apr	16.30	7.27

Small Cap Value Model

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