

Nationwide All 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	0.65	0.48	1999	50.66	21.06	Inception	12.46	7.91
Skew	-0.46	-0.66	2000	5.06	-9.09	25 Year	12.06	7.78
Kurtosis	0.83	1.09	2001	6.10	-11.86	20 Year	12.00	10.15
Max drawdown	-50.85	-50.95	2002	-20.00	-22.10	15 Year	17.54	15.63
Up Capture	1.15		2003	41.05	28.69	10 Year	14.26	12.96
Down Capture	0.98		2004	20.35	10.88	5 Year	17.61	15.05
Alpha	4.07		2005	6.96	4.91	3 Year	8.54	11.49
Beta	1.02		2006	11.64	15.79			
Up Beta	0.96		2007	15.52	5.49	Standard Deviation History		
Down Beta	0.96		2008	-37.73	-37.00	Inception	19.30	16.65
Correlation	0.89		2009	36.75	26.47	25 Year	19.22	16.68
Up Correlation	0.74		2010	19.06	15.06	20 Year	18.78	16.16
Down Correlation	0.76		2011	-0.97	2.11	15 Year	18.24	15.79
Positive months	184	195	2012	15.72	16.00	10 Year	17.81	16.25
Negative months	119	108	2013	38.21	32.39	5 Year	21.49	19.97
Win rate	60.73	64.36	2014	8.42	13.69	3 Year	20.03	18.90
			2015	5.41	1.38			
Positive quarters	73	71	2016	9.43	11.96	Average Monthly Returns		
Negative quarters	28	30	2017	19.50	21.83	January	0.81	-0.01
Win rate	72.28	70.30	2018	-2.00	-4.38	February	1.06	-0.46
			2019	29.32	31.49	March	1.15	1.46
Positive years	20	19	2020	48.48	18.40	April	1.62	1.95
Negative years	5	6	2021	21.01	28.71	May	0.93	0.33
Win Rate	80.00	76.00	2022	-15.81	-18.11	June	0.52	-0.10
			2023	16.78	26.29	July	0.87	1.34
Positive positions	338		2024-03	14.74	10.56	August	0.69	0.12
Average gain	8.21					September	-1.65	-1.70
Negative positions	167					October	1.03	1.57
Average loss	-6.16					November	2.78	2.13
Trades	651					December	1.92	1.02
... per month	2.15							
						May-Oct	1.36	-0.01
						Nov-Apr	10.38	7.66
Range of Historical Rolling CAGRs:								
Best 1-year	87.77	56.35						
Worst 1-year	-43.43	-43.32						
Best 3-year	32.45	26.07						
Worst 3-year	-14.42	-16.08						
Best 5-year	26.91	23.00						
Worst 5-year	-4.65	-6.64						
Best 10-year	18.79	16.67						
Worst 10-year	4.31	-3.43						

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