

All Funds Model for Nationwide VA

	<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	0.46	1999	61.34	21.06	Inception	17.78	7.71
Skew	-0.24	-0.65	2000	15.32	-9.09	25 Year	17.53	7.44
Kurtosis	1.12	1.06	2001	-6.08	-11.86	20 Year	17.09	10.01
Max drawdown	-29.22	-50.95	2002	-3.61	-22.10	15 Year	18.78	14.61
Up Capture	1.19		2003	60.34	28.69	10 Year	18.13	12.41
Down Capture	0.76		2004	18.27	10.88	5 Year	25.59	13.19
Alpha	10.69		2005	23.18	4.91	3 Year	14.33	8.06
Beta	0.84		2006	20.71	15.79			
Up Beta	0.82		2007	17.17	5.49	Standard Deviation History		
Down Beta	0.48		2008	-18.15	-37.00	Inception	23.12	16.65
Correlation	0.62		2009	25.43	26.47	25 Year	23.14	16.70
Up Correlation	0.44		2010	31.23	15.06	20 Year	23.27	16.19
Down Correlation	0.28		2011	-10.42	2.11	15 Year	23.81	15.70
			2012	29.89	16.00	10 Year	24.86	16.35
Positive months	192	195	2013	47.51	32.39	5 Year	30.12	20.10
Negative months	112	109	2014	10.41	13.69	3 Year	27.20	18.96
Win rate	63.16	64.14	2015	-2.98	1.38			
			2016	-0.02	11.96	Average Monthly Returns		
Positive quarters	72	71	2017	22.19	21.83	January	1.95	-0.01
Negative quarters	29	30	2018	7.32	-4.38	February	1.84	-0.46
Win rate	71.29	70.30	2019	34.68	31.49	March	1.08	1.46
			2020	51.84	18.40	April	0.97	1.72
Positive years	18	19	2021	19.52	28.71	May	1.18	0.33
Negative years	7	6	2022	33.96	-18.11	June	0.71	-0.10
Win Rate	72.00	76.00	2023	-2.77	26.29	July	1.84	1.34
			2024-04	9.66	6.04	August	1.22	0.12
Positive positions	345					September	-0.69	-1.70
Average gain	10.11					October	1.77	1.57
Negative positions	160					November	2.21	2.13
Average loss	-7.27					December	2.28	1.02
Trades	781					May-Oct	4.26	-0.01
... per month	2.58					Nov-Apr	12.09	7.43
Range of Historical Rolling CAGRs:								
Best 1-year	115.09	56.35						
Worst 1-year	-24.86	-43.32						
Best 3-year	53.78	26.07						
Worst 3-year	-4.81	-16.08						
Best 5-year	34.45	23.00						
Worst 5-year	4.55	-6.64						
Best 10-year	23.89	16.67						
Worst 10-year	10.56	-3.43						

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