

Nationwide Large 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	0.70	0.48	1999	60.67	21.06	Inception	12.82	7.91
Skew	-0.23	-0.66	2000	3.10	-9.09	25 Year	12.32	7.78
Kurtosis	1.08	1.09	2001	0.59	-11.86	20 Year	12.54	10.15
Max drawdown	-49.85	-50.95	2002	-12.61	-22.10	15 Year	17.78	15.63
Up Capture	1.11		2003	31.10	28.69	10 Year	16.05	12.96
Down Capture	0.90		2004	15.10	10.88	5 Year	20.00	15.05
Alpha	4.88		2005	9.59	4.91	3 Year	10.30	11.49
Beta	0.96		2006	13.28	15.79			
Up Beta	0.91		2007	17.57	5.49	Standard Deviation History		
Down Beta	0.89		2008	-36.70	-37.00	Inception	18.41	16.65
Correlation	0.87		2009	26.89	26.47	25 Year	18.32	16.68
Up Correlation	0.71		2010	14.76	15.06	20 Year	17.55	16.16
Down Correlation	0.72		2011	0.45	2.11	15 Year	17.31	15.79
Positive months	195	195	2012	16.04	16.00	10 Year	17.65	16.25
Negative months	108	108	2013	36.60	32.39	5 Year	21.11	19.97
Win rate	64.36	64.36	2014	9.62	13.69	3 Year	19.72	18.90
			2015	6.28	1.38			
Positive quarters	74	71	2016	11.86	11.96	Average Monthly Returns		
Negative quarters	27	30	2017	20.82	21.83	January	0.43	-0.01
Win rate	73.27	70.30	2018	-0.42	-4.38	February	1.34	-0.46
			2019	31.44	31.49	March	1.05	1.46
Positive years	21	19	2020	51.14	18.40	April	1.80	1.95
Negative years	4	6	2021	20.97	28.71	May	0.84	0.33
Win Rate	84.00	76.00	2022	-12.53	-18.11	June	0.42	-0.10
			2023	17.70	26.29	July	1.03	1.34
Positive positions	332		2024-03	15.22	10.56	August	0.91	0.12
Average gain	7.66					September	-1.65	-1.70
Negative positions	150					October	1.34	1.57
Average loss	-5.65					November	2.69	2.13
Trades	490					December	1.87	1.02
... per month	1.62							
						May-Oct	1.55	-0.01
						Nov-Apr	10.53	7.66
Range of Historical Rolling CAGRs:								
Best 1-year	84.83	56.35						
Worst 1-year	-41.41	-43.32						
Best 3-year	33.94	26.07						
Worst 3-year	-12.28	-16.08						
Best 5-year	25.64	23.00						
Worst 5-year	-3.50	-6.64						
Best 10-year	20.13	16.67						
Worst 10-year	3.09	-3.43						

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