Large Cap Growth Model for Nationwide VA

Sharpe		Model	S&P 500		Model	S&P 500		Model	S&P 500
Skew						<u></u>			
Number N	Sharpe	0.69	0.46	1999	60.67	21.06	Inception	12.66	7.71
Max drawdown 49.85 -50.95 2002 -12.61 -22.10 15 Year 16.94 14.61 Up Capture 0.90 2004 15.10 10.88 5 Year 18.29 13.19 2004 2006 9.59 4.91 3 Year 7.24 8.06 2066 2066 31.28 15.79 2006 9.59 4.91 3 Year 7.24 8.06 2066 2066 31.28 15.79 2006 2006 31.28 15.79 2006 2006 31.28 15.79 2006 2006 2006 31.28 15.79 2006 2006 2006 31.28 15.79 2007 2007 2008 26.87 23.70 2008 26.87 23.70 2008 26.87 26.47 2009 26.89 26.47 2009 26.89 26.47 2009	Skew	-0.22	-0.65	2000	3.10	-9.09	25 Year	12.14	7.44
Up Carrelation 1.11	Kurtosis	1.08	1.06	2001	0.59	-11.86	20 Year	12.54	10.01
Down Capture	Max drawdown	-49.85	-50.95	2002	-12.61	-22.10	15 Year	16.94	14.61
Alpha	Up Capture	1.11		2003	31.10	28.69	10 Year	16.00	12.41
Beta	Down Capture	0.90		2004	15.10	10.88	5 Year	18.29	13.19
Up Beta	Alpha	4.93		2005	9.59	4.91	3 Year	7.24	8.06
Down Beta 0.89 2008 -36.70 -37.00 History	Beta	0.96		2006	13.28	15.79			
Correlation 0.87 2009 26.89 26.47 Inception 18.40 16.65 Up Correlation 0.71 2010 14.76 15.06 25 Year 18.33 16.70 Down Correlation 0.72 2011 0.45 2.11 20 Year 17.55 16.19 Down Correlation 1.72 2012 16.04 16.00 15 Year 17.23 15.70 Positive months 195 195 2013 36.60 32.39 10 Year 17.66 16.35 Negative months 109 109 2014 9.62 13.69 5 Year 21.15 20.10 Win rate 64.14 64.14 2015 6.28 1.38 3 Year 19.55 18.96 Positive quarters 74 71 2017 20.82 21.83 Average Monthly Returns Win rate 73.27 70.30 2018 -0.42 -4.38 Returns Win rate 73.27 70.30 2019 31.44 31.49 January 0.43 -0.01 Positive years 21 19 2021 20.97 28.71 March 1.05 1.46 Negative years 4 6 2022 -12.53 18.11 April 1.63 1.72 Win Rate 84.00 76.00 2023 17.70 26.29 May 0.44 0.48 Average gain 7.66 Negative positions 332 Average day 0.76 0.76 2023 17.70 26.29 May 0.44 0.42 -0.10 Positive positions 150 Average gain 7.66 Average av	Up Beta	0.91		2007	17.57	5.49		า	
Up Correlation	Down Beta	0.89		2008	-36.70	-37.00	History		
Down Correlation 0.72	Correlation	0.87		2009	26.89	26.47	Inception	18.40	16.65
Positive months	Up Correlation	0.71		2010	14.76	15.06	25 Year	18.33	16.70
Positive months	Down Correlation	0.72		2011	0.45	2.11	20 Year	17.55	16.19
Negative months 109 109 2014 9.62 13.69 5 Year 21.15 20.10				2012	16.04	16.00	15 Year	17.23	15.70
Win rate	Positive months	195	195	2013	36.60	32.39	10 Year	17.66	16.35
Positive quarters	Negative months	109	109	2014	9.62	13.69	5 Year	21.15	20.10
Positive quarters	Win rate	64.14	64.14	2015	6.28	1.38	3 Year	19.55	18.96
Negative quarters				2016	11.86	11.96			
Win rate 73.27 70.30 2019 31.44 31.49 January 0.43 -0.01 2020 51.14 18.40 February 1.34 -0.46 Positive years 21 19 2021 20.97 28.71 March 1.05 1.46 Negative years 4 6 2022 -12.53 -18.11 April 1.63 1.72 Win Rate 84.00 76.00 2023 17.70 26.29 May 0.84 0.33 2024-04 12.25 6.04 June 0.42 -0.10 Positive positions 32 2024-04 12.25 6.04 June 0.42 -0.10 Positive positions 150 August 0.91 0.12 Negative positions 150 August 0.91 0.12 Negative positions 150 September -1.65 -1.70 Average loss -5.65 October 1.34 1.57 November 2.69 2.13 Trades 490 December 1.62 December 1.87 1.02 per month 1.62 May-Oct 1.55 -0.01 Range of Historical Rolling CAGRs: Best 1-year 84.83 56.35 Worst 1-year -41.41 -43.32 May-Oct 2.56 May-Oct 1.55 -0.01 Nov-Apr 10.36 7.43 Rest 10-year 25.64 23.00 Worst 5-year 25.64 23.00 Worst 5-year 25.64 23.00 Worst 5-year 20.13 16.67	Positive quarters	74	71	2017	20.82	21.83	Average Monthly		
Positive years 21 19 2021 20.97 28.71 March 1.05 1.46 Negative years 4 6 2022 12.53 -18.11 April 1.63 1.72 Win Rate 84.00 76.00 2023 17.70 26.29 May 0.84 0.33 2024-04 12.25 6.04 June 0.42 -0.10 Positive positions 332 Average gain 7.66 Negative positions 150 Average loss -5.65 Average loss -5.65 Trades 490 per month 1.62 Range of Historical Rolling CAGRs: Best 1-year 84.83 56.35 Worst 1-year -41.41 -43.32 Best 5-year 25.64 23.00 Worst 5-year 20.13 16.67 Rolling CAGRs: Best 10-year 20.13 16.67	Negative quarters	27	30	2018	-0.42	-4.38	Returns		
Positive years 21 19 2021 20.97 28.71 March 1.05 1.46 Negative years 4 6 2022 -12.53 -18.11 April 1.63 1.72 Win Rate	Win rate	73.27	70.30	2019	31.44	31.49	January	0.43	-0.01
Negative years				2020	51.14	18.40	February	1.34	-0.46
Win Rate 84.00 76.00 2023 17.70 26.29 May 0.84 0.33 Positive positions 332 32 July 1.03 1.34 Average gain 7.66 August 0.91 0.12 Negative positions 150 September -1.65 -1.67 Average loss -5.65 October 1.34 1.57 Average loss -5.65 December 1.87 1.02 per month 1.62 May-Oct 1.55 -0.01 Range of Historical Rolling CAGRs: May-Oct 1.55 -0.01 Best 1-year 84.83 56.35 56.35 Worst 1-year -41.41 -43.32 -43.32 Best 3-year 33.94 26.07 25.64 23.00 Worst 5-year -3.50 -6.64 -6.64 Best 10-year 20.13 16.67 16.67	Positive years	21	19	2021	20.97	28.71	March	1.05	1.46
Positive positions 332 Average gain 7.66 Negative positions 150 Average loss -5.65 Average loss -5.65 Trades 490 per month 1.62 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 10-year 20.13 16.67 December 0.42 -0.10 July 1.03 1.34 August 0.91 0.12 September -1.65 -1.70 October 1.87 1.02 Best 6.04 August 0.91 0.12 August 0.91 0.12 August 0.91 0.12 August 0.91 0.12 Bept -1.65 -1.70 November 2.69 2.13 May-Oct 1.55 -0.01 Nov-Apr 10.36 7.43 Nov-Apr 10.36 7.43 IOLIANT pro-	Negative years	4	6	2022	-12.53	-18.11	April	1.63	1.72
Positive positions 332	Win Rate	84.00	76.00	2023	17.70	26.29	May	0.84	0.33
Average gain 7.66 Negative positions 150 Average loss -5.65 Average loss -5.65 Average loss -5.65 Average loss -5.65 Average loss -5.65 October 1.34 1.57 November 2.69 2.13 Trades 490 per month 1.62 May-Oct 1.55 -0.01 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 20.13 16.67				2024-04	12.25	6.04	June	0.42	-0.10
Negative positions 150	Positive positions	332					July	1.03	1.34
Average loss -5.65 Average loss -5.69 Averag	Average gain	7.66					August	0.91	0.12
Trades 490 per month 1.62 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	Negative positions	s 150					September	-1.65	-1.70
Trades 490 December 1.87 1.02 per month 1.62 May-Oct 1.55 -0.01 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	Average loss	-5.65					October	1.34	1.57
per month 1.62 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	_						November	2.69	2.13
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	Trades	490					December	1.87	1.02
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	per month	1.62							
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							May-Oct	1.55	-0.01
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		cal					Nov-Apr	10.36	7.43
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	Best 1-year	84.83	56.35						
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 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	•								
Best 5-year 25.64 23.00 Worst 5-year -3.50 -6.64 Best 10-year 20.13 16.67	•								
Worst 5-year -3.50 -6.64 Best 10-year 20.13 16.67	worst 3-year	-12.28	-16.08						
Worst 5-year -3.50 -6.64 Best 10-year 20.13 16.67	Best 5-year	25.64	23.00						
Best 10-year 20.13 16.67 (OLIANT pro	•								
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Large Cap Growth Model for Nationwide VA

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