

Large Cap Growth 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	0.69	0.46	1999	60.67	21.06	Inception	12.66	7.71
Skew	-0.22	-0.65	2000	3.10	-9.09	25 Year	12.14	7.44
Kurtosis	1.08	1.06	2001	0.59	-11.86	20 Year	12.54	10.01
Max drawdown	-49.85	-50.95	2002	-12.61	-22.10	15 Year	16.94	14.61
Up Capture	1.11		2003	31.10	28.69	10 Year	16.00	12.41
Down Capture	0.90		2004	15.10	10.88	5 Year	18.29	13.19
Alpha	4.93		2005	9.59	4.91	3 Year	7.24	8.06
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	18.40	16.65
Correlation	0.87		2009	26.89	26.47	25 Year	18.33	16.70
Up Correlation	0.71		2010	14.76	15.06	20 Year	17.55	16.19
Down Correlation	0.72		2011	0.45	2.11	15 Year	17.23	15.70
			2012	16.04	16.00	10 Year	17.66	16.35
Positive months	195	195	2013	36.60	32.39	5 Year	21.15	20.10
Negative months	109	109	2014	9.62	13.69	3 Year	19.55	18.96
Win rate	64.14	64.14	2015	6.28	1.38			
			2016	11.86	11.96	Average Monthly Returns		
Positive quarters	74	71	2017	20.82	21.83	January	0.43	-0.01
Negative quarters	27	30	2018	-0.42	-4.38	February	1.34	-0.46
Win rate	73.27	70.30	2019	31.44	31.49	March	1.05	1.46
			2020	51.14	18.40	April	1.63	1.72
Positive years	21	19	2021	20.97	28.71	May	0.84	0.33
Negative years	4	6	2022	-12.53	-18.11	June	0.42	-0.10
Win Rate	84.00	76.00	2023	17.70	26.29	July	1.03	1.34
			2024-04	12.25	6.04	August	0.91	0.12
Positive positions	332					September	-1.65	-1.70
Average gain	7.66					October	1.34	1.57
Negative positions	150					November	2.69	2.13
Average loss	-5.65					December	1.87	1.02
Trades	490					May-Oct	1.55	-0.01
... per month	1.62					Nov-Apr	10.36	7.43
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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