| te: | February 04 | :. , 2000 to Decer | nber 31 - 2019 | | | | | BM1: | S&P 500 (TR) |) | |
|--|---|-----------------------|----------------|-----------|--------------------------------------|--|---------------------|---|--------------------|-------------|-----------------|
| | | Net Quarterly F | | | | | | | | | |
| Year | 1Q | 2Q | 3Q | 4Q | Year | BM1 | R | isk | | Fund | BM ² |
| 2018 | (0.78%) | 5.18% | 8.44% | (15.56%) | (4.44%) | (4.38%) | Standard Dev | | | 12.34% | 14.5 |
| 2017 | 4.10% | 4.62% | 3.66% | 6.32% | 20.02% | 21.83% | Sharpe Ratio | | | 0.28 | 0.0 |
| 2016 | 2.18% | 0.74% | 4.67% | 1.57% | 9.44% | 11.96% | Sortino Ratio | (5%) | | 0.31 | 0.0 |
| 2015 | 2.25% | 0.92% | (6.59%) | 4.71% | 0.93% | 1.38% | Downside-De | viation (below | 10%) | 9.24% | 11.5 |
| 2014 | (0.44%) | 3.24% | (0.10%) | 4.29% | 7.10% | 13.69% | Annualized R | OR | | 7.90% | 5.17 |
| 2013 | 9.84% | 0.78% | 4.91% | 10.13% | 27.90% | 32.39% | Comparison | To Benchmark | s | | ВМ |
| 2012 | 9.33% | (2.41%) | 5.28% | (0.46%) | 11.81% | 16.00% | Alpha | | | | 0.32 |
| 2011 | 5.08% | 0.01% | (11.51%) | 11.62% | 3.80% | 2.11% | Annualized A | lpha | | | 3.92 |
| 2010 | 5.86% | (9.05%) | 10.97% | 9.47% | 16.96% | 15.06% | Tracking Erro | r | | | 7.16 |
| 2009 | (7.06%) | 17.06% | 11.39% | 2.97% | 24.79% | 26.46% | Active Premi | ım | | | 2.73 |
| 2008 | (7.09%) | 1.03% | (5.56%) | (15.10%) | (24.73%) | (37.00%) | Beta | | | | 0.74 |
| 2007 | 0.79% | 4.58% | 2.51% | 2.19% | 10.41% | 5.49% | Correlation | | | | 0.87 |
| 2006 | 6.49% | (2.74%) | 2.63% | 5.36% | 11.99% | 15.79% | R-Squared | | | | 0.76 |
| 2005 | (2.89%) | 1.23% | 7.50% | 1.17% | 6.91% | 4.91% | Information F | tatio | | | 0.38 |
| 2004 | 3.47% | (0.89%) | (2.09%) | 8.86% | 9.30% | 10.88% | | | | | |
| 2003 | 6.93% | 18.38% | 5.59% | 7.54% | 43.74% | 28.68% | | | | | |
| 2002 | (1.93%) | (15.35%) | (16.50%) | 14.52% | (20.62%) | (22.10%) | | | | | |
| 2001 | 1.13% | 2.31% | (5.27%) | 12.72% | 10.47% | (11.88%) | | | | | |
| 2000 | 0.56% | 1.15% | 1.26% | 1.51% | 4.55% | (4.30%) | | | | | |
| returns longe | er than 1 yea | r are annualize | d) | | | | | | | | |
| formance | 3 month | 6 month | YTD | 1 Year | 2 Year | 3 Year | 5 Year | 7 Year | 10 Year | Inception | |
| let Composite | (15.56%) | (8.43%) | (4.44%) | (4.44%) | 7.09% | 7.87% | 6.29% | 9.93% | 11.38% | 7.90% | |
| BM1 | (13.52%) | (6.85%) | (4.38%) | (4.38%) | 7.93% | 9.26% | 8.49% | 12.70% | 13.12% | 5.17% | |
| 15 % _T | | | | | | | | | | | 7 |
| | | | | | | | | | | | |
| -15% - | 3 nonth | 6 HONE | ₹© | , test | 2 test | 3 teat | 5 ¹ est | 1 ^{Legs} | *o _{dest} | Intelation | |
| -15% - -20% - \$5,50 \$5,00 \$4,50 \$4,50 \$3,50 \$2,50 \$1,50 \$1,00 \$1,00 | 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 - | ~~~ | | | | Jose pro | ~~~ | 7100 | | | |
| -15% - -20% - \$5,50 \$5,00 \$4,50 \$3,50 \$3,50 \$2,50 \$1,50 \$1,50 \$5,00 | 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 - | ~~~ | Lights floor | ngto ngto | | Jan Sigo | April April — Sap 5 | 402 404 | | | |
| -15% | 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 - | ~~~ | Lights floor | ngto ngto | 2 ⁶ 61 1 ⁶ 160 | Jan Sigo | April April — Sap 5 | 402 404 | | | |
| -15% | 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 - | ~~~ | Lights floor | ngto ngto | 2 ⁶ 61 1 ⁶ 160 | Jan Sigo | April April — Sap 5 | 402 404 | | | |
| -15% | 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 - | ~~~ | Lights floor | ngto ngto | 2 ⁶ 61 1 ⁶ 160 | Jan Sigo | April April — Sap 5 | 402 404 | | | |
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| -15% | 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 - | ~~~ | Lights floor | ngto ngto | 2 ⁶ 61 1 ⁶ 160 | Jan Sigo | April April — Sap 5 | 402 404 | | | |
| -15% -20% 55,500 \$5,500 \$4,500 \$4,500 \$2,500 \$2,500 \$1,500 | 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 - | ~~~ | Lights floor | ngto ngto | 2 ⁶ 61 1 ⁶ 160 | Jan Sigo | April April — Sap 5 | 402 404 | | | |
| -15% -20% St,500 \$1,500 | 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 - | ~~~ | Lights floor | ngto ngto | 2 ⁶ 61 1 ⁶ 160 | f Returns | POL POL | 402 404 | ant ant | | |
| -15%20% s5,500 s5,000 s4,500 s2,500 s2,500 s1,500 s1,50 | 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 - | ~~~ | Net Composit | ngto ngto | ribution of | AND AND TO SECURITY OF THE PROPERTY OF THE PRO | POL POL | 402 404 | | S RELL PURE | > 10% |
| -15% -20% \$5,500 \$5,500 \$4,500 \$4,500 \$2,500 \$2,500 \$1,500 | 00 - 00 | Again Again | Net Composit | Dist | ribution of | AND AND TO SECURITY OF THE PROPERTY OF THE PRO | - Sap 50 3 6 4 | 20° 20° 20° 20° 20° 20° 20° 20° 20° 20° | | Yant put | |