

Average time in Market:  
33%



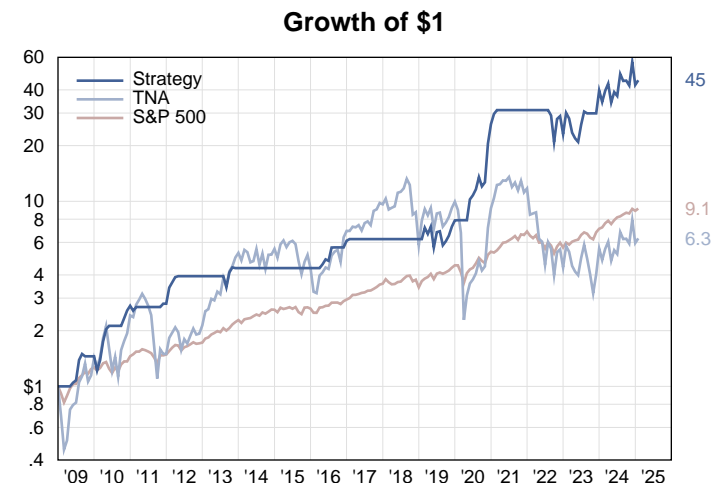
# Russell 2000 Small Cap Strategy

## Leveraged ETF Market Timing Strategy

<b>Compound Annual Growth Rate (CAGR)</b>	<u>Strategy</u>	<u>TNA</u>	<u>S&amp;P 500</u>
3-Year CAGR	13.17	-9.36	11.91
5-Year CAGR	41.65	-6.84	15.17
10-Year CAGR	26.33	2.43	13.76

<b>Risk/Reward Statistics</b>	<u>Strategy</u>	<u>TNA</u>	<u>S&amp;P 500</u>
Standard Deviation	39.93	91.12	16.19
Sharpe (Efficiency) Ratio	0.67	0.13	0.91
Beta	0.96	3.75	
Downside Capture Ratio	0.80	4.59	

<b>Best/Worst Returns</b>	<u>Strategy</u>	<u>TNA</u>	<u>S&amp;P 500</u>
Best 3 Months	133.87	133.87	25.83
Worst 3 Months	-32.74	-77.01	-19.60
Best 12 Months	293.50	441.14	56.35
Worst 12 Months	-32.74	-72.79	-18.11
Best 3 Yr Annualized Return	76.80	62.42	26.07
Worst 3 Yr Annualized Return	0.89	-31.88	5.10
Best 5 Yr Annualized Return	50.64	64.35	23.00
Worst 5 Yr Annualized Return	5.26	-19.99	6.73
Best 10 Yr Annualized Return	29.23	34.88	16.67
Worst 10 Yr Annualized Return	14.48	-3.31	10.53



<b>Annual Returns</b>	<u>Strategy</u>	<u>TNA</u>	<u>S&amp;P 500</u>
2009	45.35	42.43	26.47
2010	87.51	69.80	15.06
2011	2.65	-38.10	2.11
2012	40.82	42.63	16.00
2013	10.57	146.48	32.39
2014	0.00	5.20	13.69
2015	0.00	-21.50	1.38
2016	40.58	59.22	11.96
2017	2.04	39.15	21.83
2018	0.00	-39.89	-4.38
2019	26.18	71.89	31.49
2020	231.10	-7.83	18.40
2021	19.16	27.87	28.71
2022	-25.76	-62.48	-18.11
2023	71.96	26.20	26.29
2024	7.21	7.21	25.02
2025-01	5.90	5.90	2.78



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## **DEFINITIONS**

**Compound Annual Growth Rate (CAGR):** CAGR stands for Compound Annual Growth Rate. It measures the mean annual growth rate of an investment over a specified time longer than one year. **Standard Deviation:** Standard deviation is a measure of an investment's volatility, showing how much its returns vary from the average. **Sharpe Ratio:** **Sharpe Ratio** evaluates investment performance by measuring extra returns per unit of risk. **Beta:** Beta measures how much an investment's returns move in relation to a market index, indicating its relative volatility. **Downside Capture Ratio:** The downside capture ratio quantifies an investment's performance in down markets relative to a benchmark.