

Trailing 3 Year

	Model	Russell 1000 (IWB)
Total Return (%)	53.53	25.26
Annualized Return (%)	15.31	7.77
Max Drawdown (%)	-31.54	-34.60
Monthly Samples	35	35
Standard Deviation (%)	17.41	17.35
Sharpe Ratio	0.79	0.45
Sortino Ratio	1.04	0.57
Correlation with Benchmark	0.98	-
R-Squared	0.95	-
Beta	0.98	-
Alpha (%) (annualized)	6.27	-

Since Inception 01/02/99

	Model	Russell 1000 (IWB)
Total Return (%)	456.93	248.91
Annualized Return (%)	8.37	6.02
Max Drawdown (%)	-54.51	-55.38
Monthly Samples	256	256
Standard Deviation (%)	15.55	15.14
Sharpe Ratio	0.48	0.35
Sortino Ratio	0.64	0.46
Correlation with Benchmark	0.95	-
R-Squared	0.91	-
Beta	0.98	-
Alpha (%) (annualized)	2.29	-



Date	Symbol	Type	Notes
04/01/1999	IWF	BUY	New 99.96% D
13/11/2000	IWF	SELL	NO WEIGHT
13/11/2000	IWD	BUY	New 99.96% D
05/05/2003	IWD	SELL	NO WEIGHT
05/05/2003	IWF	BUY	New 99.97% D
28/07/2003	IWF	SELL	NO WEIGHT
28/07/2003	IWD	BUY	New 99.99%
29/09/2003	IWD	SELL	NO WEIGHT
29/09/2003	IWF	BUY	New 99.98% D
20/01/2004	IWF	SELL	NO WEIGHT
20/01/2004	IWD	BUY	New 99.98%
19/12/2005	IWD	SELL	NO WEIGHT
19/12/2005	IWF	BUY	New 99.97% D
27/03/2006	IWF	SELL	NO WEIGHT
27/03/2006	IWD	BUY	New 99.96% D
30/07/2007	IWD	SELL	NO WEIGHT
30/07/2007	IWF	BUY	New 99.98% D
24/11/2008	IWF	SELL	NO WEIGHT
24/11/2008	IWD	BUY	New 99.98% D
09/02/2009	IWD	SELL	NO WEIGHT
09/02/2009	IWF	BUY	New 99.99%
08/03/2010	IWF	SELL	NO WEIGHT
08/03/2010	IWD	BUY	New 99.99%
23/08/2010	IWD	SELL	NO WEIGHT
23/08/2010	IWF	BUY	New 99.98% D
13/09/2010	IWF	SELL	NO WEIGHT
13/09/2010	IWD	BUY	New 99.97% D
20/09/2010	IWD	SELL	NO WEIGHT
20/09/2010	IWF	BUY	New 99.98% D
20/08/2012	IWF	SELL	NO WEIGHT
20/08/2012	IWD	BUY	New 99.97% D
11/11/2013	IWD	SELL	NO WEIGHT
11/11/2013	IWF	BUY	New 99.98% D
23/06/2014	IWF	SELL	NO WEIGHT
23/06/2014	IWD	BUY	New 99.99%
27/10/2014	IWD	SELL	NO WEIGHT
27/10/2014	IWF	BUY	New 100.00%
20/06/2016	IWF	SELL	NO WEIGHT
20/06/2016	IWD	BUY	New 99.99%
15/05/2017	IWD	SELL	NO WEIGHT
15/05/2017	IWF	BUY	New 99.97% D