USSC Algorithm statistics[1]

Calendar Year Returns

Year	US Algo	SPY
2018	10.11%	-12.17%
2017	12.03%	13.06%
2016	19.91%	19.74%
2015	6.34%	-5.85%
2014	-2.91%	3.69%
2013	36.81%	36.81%
2012	7.31%	14.33%
2011	35.24%	-5.74%
2010	18.53%	25.30%
2009	34.77%	26.81%
2008	-16.91%	-35.13%
2007	2.55%	-2.73%
2006	7.80%	16.95%
2005	-0.90%	3.04%
2004	11.68%	16.88%
2003	46.19%	46.15%
2002	9.68%	-21.32%
2001	-2.19%	0.63%

Annualized Returns

	US Algo[2]	IWM
ITD[2]	11.47%	6.61%

Annualized Standard Deviation

	US Algo	SPY
ITD[2]	16.92%	23.14%

Drawdown when the IWM is down 10% or more

Begin Date:	End Date:	US Algo	IWM
9/20/2018	12/24/2018	-5.72	-28.80
1/26/2018	2/8/2018	-1.93	-15.97
11/3/2015	2/11/2016	-28.49	-59.15
5/21/2015	8/25/2015	-14.50	-20.36
4/29/2011	10/3/2011	-7.01	-29.40
4/23/2010	7/2/2010	-7.69	-12.33
10/9/2007	3/9/2009	-3.09	-19.91
11/27/2002	3/11/2003	-7.83	-26.48

1. Returns and risk is live from May 2018 onward. Performance is calculated with data “as stated” historically from 05/2000 until 5/2018.
2. Calculated from 05/26/2000 to 7/31/2019