

Probabilities Long/Short Equity

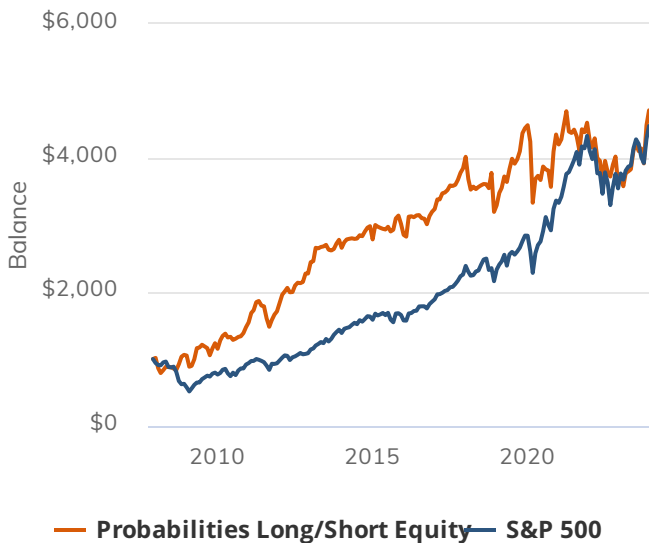
Avg. Annualized Return: 10.17%

Standard Deviation: 18.23%

Year To Date: 30.16%

The Probabilities Fund seeks capital appreciation by systematically investing to gain long, short or leveraged exposure primarily to the S&P 500 through Index ETFs. The strategy employs a systematic approach utilizing seasonal trends and patterns that have historically had a statistically significant impact on stock market returns. The strategy's historically low correlation may provide diversification benefits to traditional portfolio allocations. There is no guarantee that any investment will achieve its objectives, generate positive returns, or avoid losses.

Growth of \$1,000



Performance Statistics Comparison

	Probabilities Long/Short Equity	S&P 500
Average Annual Return	10.17%	9.82%
Standard Deviation	18.23%	16.15%
Sharpe Ratio	0.63	0.66
Sortino Ratio	0.81	0.87
Avg. Return of Up Months	3.79%	3.47%
Avg. Return of Down Months	-3.89%	-4.25%
Profitable Percentage	63.02%	66.67%

Historical Performance as of December 30th, 2023

YEAR	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	YTD
2023	2.95%	-3.99%	5.50%	0.66%	0.81%	7.43%	2.27%	-2.54%	0.98%	-5.39%	14.53%	4.98%	30.16%
2022	-5.85%	-2.46%	3.28%	-6.96%	-0.88%	-7.53%	8.08%	-4.24%	-1.75%	4.72%	3.13%	-9.97%	-20.03%
2021	-3.42%	1.83%	4.69%	4.88%	-6.46%	-0.48%	1.13%	-2.28%	-4.82%	7.65%	-0.98%	3.23%	4.05%
2020	0.98%	-5.46%	-21.50%	10.68%	1.25%	-1.68%	5.49%	-1.10%	-0.45%	-6.41%	14.81%	6.18%	-2.14%
2019	3.08%	5.61%	2.15%	4.81%	-2.21%	5.29%	4.01%	-1.85%	1.69%	2.99%	6.59%	1.73%	39.13%
2018	4.46%	-8.24%	-4.32%	1.28%	-1.04%	0.92%	0.68%	0.55%	-0.10%	-1.63%	6.42%	-15.41%	-16.91%
2017	1.29%	4.41%	0.00%	2.69%	0.36%	1.04%	1.93%	-0.19%	0.49%	2.04%	2.87%	1.77%	20.28%
2016	-5.47%	-0.93%	10.54%	0.19%	-0.42%	0.85%	0.16%	-1.48%	-0.24%	-2.68%	4.06%	2.04%	5.96%
2015	-6.64%	7.73%	-0.79%	-0.62%	-0.51%	-0.33%	1.38%	-2.37%	0.88%	5.78%	1.38%	-3.92%	1.17%
2014	-4.30%	3.14%	1.51%	0.35%	0.26%	-0.31%	0.16%	1.78%	-0.50%	2.43%	2.01%	0.77%	7.33%
2013	7.39%	0.65%	8.09%	-0.30%	0.75%	0.34%	0.86%	-2.70%	-0.42%	0.86%	3.07%	2.05%	22.08%
2012	7.29%	6.79%	2.35%	2.74%	-3.21%	0.20%	4.82%	2.02%	-0.30%	0.80%	5.85%	0.08%	33.03%

YEAR	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	YTD
2011	4.89%	9.05%	2.45%	7.01%	0.93%	-3.72%	-0.56%	-10.15%	-7.75%	6.81%	5.10%	2.94%	16.06%
2010	-6.75%	10.97%	5.16%	2.52%	-4.12%	0.72%	-3.46%	1.43%	1.98%	0.72%	3.60%	6.30%	19.33%
2009	-0.94%	-15.90%	1.44%	10.98%	16.65%	0.87%	3.50%	-2.12%	-2.11%	-9.14%	9.67%	6.69%	16.35%
2008	1.68%	-15.28%	-8.28%	5.59%	6.07%	-0.61%	-0.07%	-2.56%	-2.33%	10.18%	12.21%	2.69%	6.19%

Data last updated: 12/29/23 5:22 PM. Statistics based on performance since 01/01/08.

Performance results displayed here are gross returns. Fees are dynamically added on the advisor dashboard based on their specific fee schedule.

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