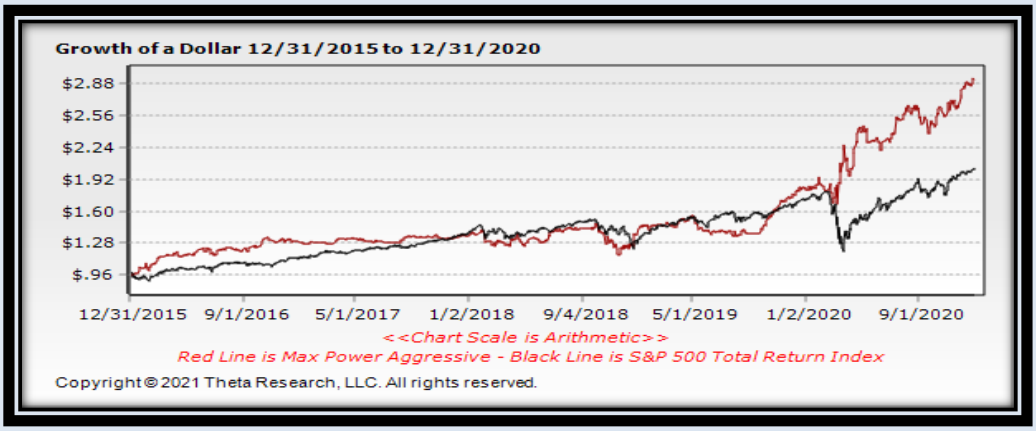
# MAX POWER ALPHA II




Performance and Risk Statistics As of 12/31/2020

| Stat | 3M | 6M | 12M | 24M | 36M | 48M | 60M | 84M | 120M | QTD | YTD | Incep |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Perf Total Return | 17.54% | 27.72% | 59.19% | 114.39% | 116.69% | 126.21% | 192.44% | N/A | N/A | 17.54% | 59.19% | 192.44% |
| Perf Annualized | -- | -- | 59.19% | 46.42% | 29.40% | 22.64% | 23.94% | N/A | N/A | -- | -- | 23.91% |
| StdDev (Annualized) | 22.16% | 25.41% | 34.43% | 27.75% | 26.05% | 22.90% | 21.30% | N/A | N/A | -- | -- | 21.30% |
| Max DD | -3.94% | -11.00% | -13.98% | -13.98% | -22.00% | -22.00% | -22.00% | N/A | N/A | -3.94% | -13.98% | -22.00% |
| Ulcer Index | 1.67% | 3.61% | 5.01% | 6.02% | 6.90% | 6.06% | 5.61% | N/A | N/A | -- | -- | 5.61% |
| Ulcer Perf Index | 53.70% | 17.27% | 11.75% | 7.68% | 4.23% | 3.71% | 4.24% | N/A | N/A | -- | -- | 4.24% |

Monthly Performance - Net of Fees

| | Jan | | Feb | | Mar | | Apr | | May | | Jun | | Jul | | Aug | | Sep | | Oct | | Nov | | Dec | | Year | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | Model | Bmark | Model | Bmark | Model | Bmark | Model | Bmark | Model | Bmark | Model | Bmark | Model | Bmark | Model | Bmark | Model | Bmark | Model | Bmark | Model | Bmark | Model | Bmark | Model | Bmark |
| 2020 | 2.43% | -0.04% | -10.83% | -8.23% | 27.50% | -12.35% | 12.09% | 12.82% | -3.70% | 4.76% | -0.83% | 1.99% | 12.62% | 5.64% | 1.60% | 7.19% | -5.03% | -3.80% | 2.89% | -2.66% | 5.30% | 10.95% | 8.48% | 3.84% | 59.21% | 18.40% |
| 2019 | 6.89% | 8.01% | -0.66% | 3.21% | 0.95% | 1.94% | 5.58% | 4.05% | -9.24% | -6.35% | -0.03% | 7.05% | -2.44% | 1.44% | 0.34% | -1.58% | 3.39% | 1.87% | 13.76% | 2.17% | 7.33% | 3.63% | 6.14% | 3.02% | 34.69% | 31.50% |
| 2018 | 4.30% | 5.73% | -8.72% | -3.69% | -0.57% | -2.54% | -1.42% | 0.38% | 5.30% | 2.41% | 5.88% | 0.62% | 0.88% | 3.72% | 1.10% | 3.26% | -0.27% | 0.57% | -5.35% | -6.84% | -9.91% | 2.04% | 12.00% | -9.03% | 1.07% | -4.38% |
| 2017 | -0.60% | 1.90% | -0.41% | 3.97% | 3.43% | 0.12% | 0.35% | 1.03% | -2.10% | 1.41% | -0.64% | 0.62% | -0.37% | 2.06% | 4.18% | 0.31% | -0.72% | 2.06% | -0.11% | 2.33% | -0.77% | 3.07% | 2.27% | 1.11% | 4.40% | 21.84% |
| 2016 | 2.15% | -4.96% | 7.73% | -0.13% | 5.16% | 6.78% | -0.06% | 0.39% | 5.03% | 1.80% | -4.59% | 0.26% | 6.06% | 3.69% | -3.04% | 0.14% | 3.93% | 0.02% | 6.06% | -1.82% | -0.69% | 3.70% | -0.93% | 1.98% | 29.25% | 11.98% |

**It is said that there is always a Bull Market somewhere. Sometimes they occur in very short order and in unusual forms like Bear Funds. Equities advance 75% of the time and retreat the other 25%. We look to profit in short term opportunities as well as up and down markets. We especially look to take advantage of the uncooperative periods.**

**The Max Power Alpha models have been developed and refined over the last two decades. We employ four basic principles.**
**1. The Market Is Always Right**
**2. Don't Lose Money**
**3. Produce Alpha – Outperforming Our Benchmark S&P 500**
**4. It's Okay To Be Wrong, Not Okay To Stay Wrong**

**We use several indicators, which rotate often, in search of signals currently carrying the most weight. Financial markets are not static and signals, as well as asset class relationships, fall in and out of favor. This dynamic often creates nuanced profit opportunities we look to take advantage of. Note new indicators were added in October of 2019 and have had a significant impact on performance. Up 50+% in Alpha I and 100+% in Alpha II while the S&P 500 gained 25% through the end of 2020.**

**We all know diversification of asset classes is a fundamental investment premise. The majority of investors employ singularly the Buy & Hold strategy. Diversifying into other strategies makes sense akin to asset class diversification. The Max Power Alpha portfolios are an ideal way to diversify strategies to diminish overall risk and potentially improve performance.**

**The main platform to execute the strategy is the Guggenheim Rydex Funds. The broad array of index/sector funds provides the ability to put money to work where we believe the current Bull Market is. Leverage, Inverse Funds, and overweighting are how we create Alpha. The Day Trading Strategy uses leveraged ETF's at Ameritrade. Alpha II will use increased leverage compared to Alpha I.**