

SCREENS > UNCLASSIFIED
Money Flow Portfolio 4



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Money Flow Portfolio 4

Type **ETF**
 Visibility
 Category **Unclassified**
 Last Updated **2019-11-21**

CYCLICAL & TLT ETFs

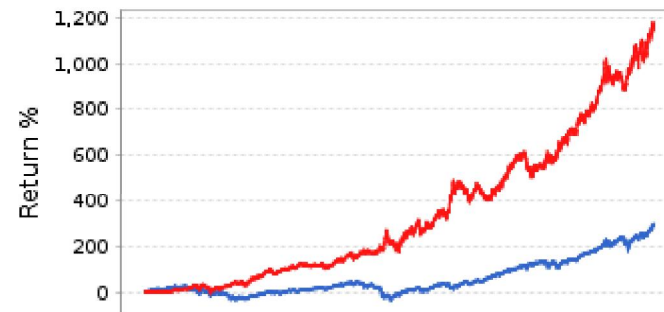
Notes

Add Note

No notes found.

Performance

Last Updated: January 18, 2020



Portfolio123 | Data provided by S&P Global Market Intelligence and ICE Data.

	Screen	S&P 500 (SPY)
Return		
Annualized	12.80%	6.77%
One Month	1.39%	3.50%
Three Month	7.09%	11.95%
One Year	19.68%	28.63%
Three Year	46.91%	55.30%
Five Year	102.80%	81.67%
Total	1,161.43%	296.73%

Risk

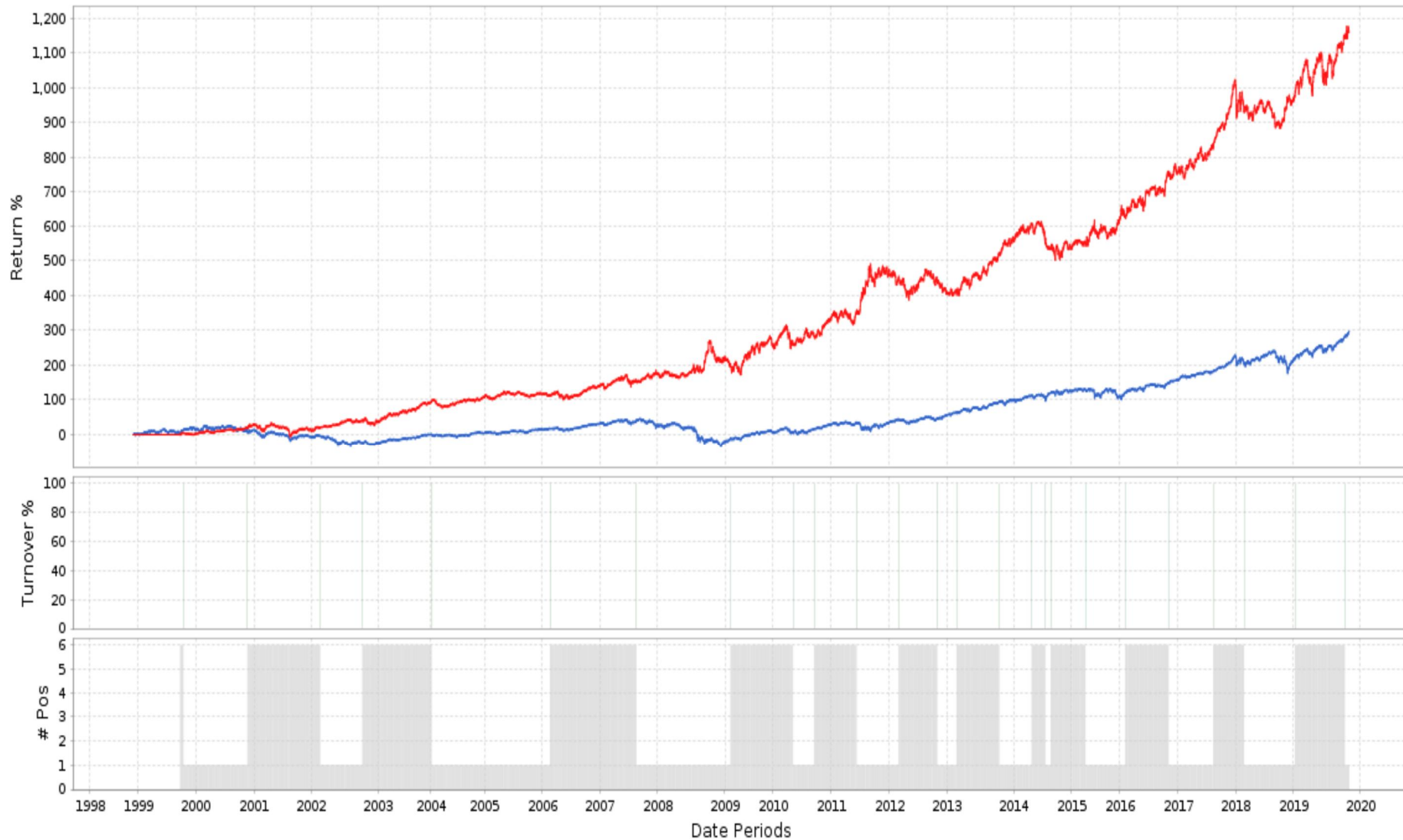
Last Updated: January 18, 2020

Sharpe Ratio	0.86	0.38
Sortino Ratio	1.20	0.49
Max Drawdown	-29.45%	-55.42%
Standard Deviation	13.01%	14.71%
Correlation	0.22	-
R-Squared	0.05	-
Beta	0.19	-
Alpha (annualized)	10.56%	-

BACKTEST RESULTS**Statistics**

	Total	Annualized	Max	Risk Statistics (MONTHLY Period)						
	Return	Return	Drawdown	Sharpe	Sortino	StdDev	CorrelBench	R-Squared	Beta	Alpha
Screen	1,161.43%	12.80%	-29.45%	0.86	1.20	13.01%	0.22	0.05	0.19	10.56%
S&P 500 (SPY)	296.73%	6.77%	-55.42%	0.38	0.49	14.71%	-	-	-	-

[Download Chart Data](#)



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Displaying only first 200 rows - [Click here to view all result data](#)

'Money Flow Portfolio 4' Backtest Results

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