

SUMMARY: RESULTS OF NORTHWEST CRITERION'S STUDY OF SEVEN MUTUAL FUNDS

BASED ON WEEKLY RETURNS FOR THE PERIOD 1/6/87 THROUGH 2/8/22

FUND	AVERAGE ANNUAL RETURN	VOLATILITY	WORST DRAWDOWN	5 TH %ILE DRAWDOWN	MEDIAN DRAWDOWN	WORST DRAWDOWN /VOLATILITY	5 TH %ILE DRAWDOWN /VOLATILITY	MEDIAN DRAWDOWN /VOLATILITY	AVERAGE ANNUAL RETURN/ VOLATILITY	NUMBER DOWN OVER 50%	NUMBER DOWN OVER 25%	MAX WEEKS TO NEW HIGH
VWINX	7.81%	6.72%	-20.23%	-5.24%	-0.67%	-3.011	-0.781	-0.100	1.16	0	0	123
MIX 5:3	9.24%	7.45%	-27.82%	-4.89%	-0.63%	-3.737	-0.657	-0.085	1.24	0	1	110
ABALX	9.38%	10.01%	-39.13%	-8.09%	-0.98%	-3.910	-0.809	-0.097	0.94	0	1	171
PRWCX	11.49%	10.13%	-39.75%	-7.63%	-0.79%	-3.925	-0.753	-0.078	1.13	0	1	143
VFINX	10.82%	16.87%	-54.01%	-12.85%	-1.65%	-3.201	-0.761	-0.098	0.64	1	4	321
AGTHX	12.16%	17.89%	-50.73%	-16.33%	-1.99%	-2.836	-0.913	-0.111	0.68	1	4	273
FMAGX	10.41%	18.68%	-60.51%	-20.89%	-1.87%	-3.239	-1.119	-0.100	0.56	1	3	381
LAVLX	9.91%	18.77%	-59.24%	-19.22%	-1.77%	-3.155	-1.024	-0.094	0.53	1	4	295

MIX 5:3 → PORTFOLIO OF 5 PARTS VWINX, 3 PARTS PRWCX.

5TH%TILE DRAWDOWN → 5% OF DRAWDOWNS WERE WORSE THAN THIS; 95% WERE LESS SEVERE.

MEDIAN DRAWDOWN → HALF THE DRAWDOWNS WERE WORSE THAN THIS; HALF WERE LESS SEVERE.

NUMBER DOWN OVER 50% → NUMBER OF DRAWDOWNS WORSE THAN 50%.

NUMBER DOWN OVER 25% → NUMBER OF DRAWDOWNS WORSE THAN 25%.

MAX WEEKS TO NEW HIGH → MAXIMUM NUMBER OF WEEKS FROM ONE HIGH TO THE NEXT NEW HIGH.