

McVinney Capital
Asset Under Management
Inception of Trading

\$70.41 Thousand

Jun-24

To Current Period

Dec-25

Statistical Analysis

Compound Annualized Rate of Return	93.40%	Annualized Standard Deviation	45.20
Monthly Mean Rate of Return	6.38	Annualized Gain Deviation	39.32
Percent Positive Months	68.42%	Annualized Loss Deviation	21.87
Percent Negative Months	31.58%	Annualized Semi Deviation	22.41
Average Gain	12.04	Skewness	0.79
Average Loss	-5.89	Kurtosis	1.27
Largest Month Gain	38.94	Monthly Standard Deviation	13.05
Largest Month Loss	-17.94	Monthly Gain Deviation	11.35
Gain to Loss Ratio	2.05	Monthly Loss Deviation	6.31
Sharpe Ratio (4 %)	2.35	Max peak to valley Drawdown	-17.94%

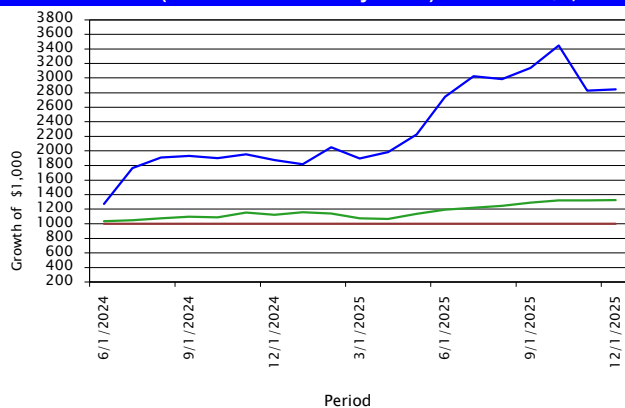
Monthly Performance Fund Level (%)

MONTH	2025	2024
Jan	-3.18%	
Feb	12.96%	
Mar	-7.44%	
Apr	4.48%	
May	12.20%	
Jun	23.23%	27.11%
Jul	10.30%	38.94%
Aug	-1.19%	8.15%
Sep	4.96%	1.13%
Oct	9.86%	-1.55%
Nov	-17.94%	2.72%
Dec	0.50%	-4.02%
Year	51.57%	87.48%

Benchmark Analysis

	S&P 500		S&P 500
Correlation	0.40	Up-Market Capture Ratio	365.23%
Beta	1.75	Down-Market Capture Ratio	-30.63%
Alpha	3.70	Up Number Ratio	78.57%
Annualized Alpha	54.61%	Down Number Ratio	60.00%
R Square	0.16	Up Percentage Ratio	64.29%
Tracking Error (Annualized)	45.61	Down Percentage Ratio	40.00%
Active Premium	73.99%	Percent Gain Ratio	92.86%

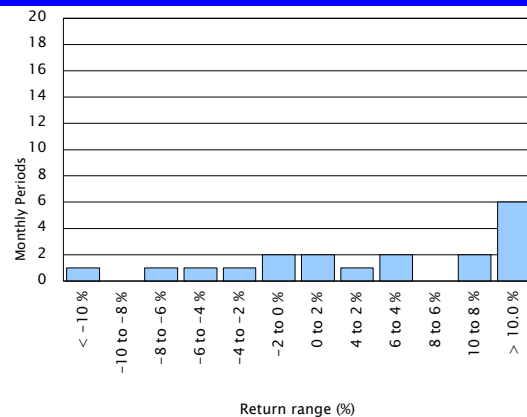
VAMI (Value Added Monthly Index)- Growth of \$1,000



----Fund Level

----S&P500

Distribution of Returns



Past performance is not indicative of future results

