

Monetary Management Corporation
Performance History Through
(Net of Fees)

5/31/2018

YTD Returns	S&P 500	Long	Hedged	Hi Yld	Mkt Neut	Tax Advantaged
	1.79	1.04	(7.25)	1.17	1.27	4.22
Avg 5 yr. (since May 2001)		80.52%	41.33%	64.15%	96.09%	na
Total Return Since Inception	192.74%	646.95%	222.48%	396.65%	239.50%	85.35%
		Long	Hedged	Hi Yld	Mkt Neut	Tax Advantaged
Annualized Rtn		12.54%	7.16%	10.42%	14.42%	21.23%
Std Dev		22.71	14.63	22.98	9.45	21.35
Sharpe ratio		0.20	0.14	0.15	1.31	2.29
Sortino Ratio		0.85	0.49	0.63	1.65	1.26
Downside Deviation						
Annualized Alpha		6.02%	0.23%	3.03%	-1.85%	10.95%
Annualized S&P for each portfolio (Use for Annualized Alpha Calculation)		6.52%	6.93%	7.39%	16.27%	10.29%
Inception Dates		5/31/2001	6/30/2001	3/31/2002	3/31/2009	12/31/2014
5 yr Cumulative		61%	39%	70%	240%	na
S & P 500 5 yr Cumulative		2.44	244%	244%	244%	na
10 yr Cumulative		225%	36%	77%	na	na
S & P 500 10 yr Cumulative		135%	135%	135%	na	na