

## Indices tracking of portfolio performance SCA June 24 2002

1. Brokerage firms generally do a poor job of providing you with details on your portfolio
  - a. They will tell you that you have XX% in equities, but won't break down those equities by sector. You have to do that yourself. They won't tell you if you are overweighted or underweighted to a sector as compared to the general market
  - b. They won't give you a BETA, VaR (value at risk) Sharp, or standard deviation

### SP 500 by Sector (some rounding) performance date through 06/21

Information tech 28%

(VGT) ytd -30.87%

Health Care 13%

(VHT) ytd -17.38%

Consumer discretionary 12%

(XLY) ytd -34.05%

Financials 11%

(XLF) ytd -20.69%

Communication services 10%

(VOX) ytd -32.46%

Industrials 8%

(XLI) ytd -18.66%

Consumer Staples 6%

(XLP) ytd -10.01%

Energy 4%

(XLE) ytd +41.44%

Materials 2.5%

(XLB) ytd -16.90%

Real estate 2.5%

(VNQ) ytd -24.50%

Utilities 2.5%

(VPU) ytd -8.17%

		1926-2021				
symbol/name	Allocation stocks/bonds	aver return	YTD	years with loss		
VCIP	20/80	7.50%	-13.61%	16/96		
AOK	33/67	8.00%	-13.56%	18/96		
VCNS	40/60	8.70%	-14.56%	19/96		
AOR	60/40	9.90%	-15.79	22/96		
VBAL	60/40	9.90%	-15.48%	22/96		
AOA	80/20	11.10%	-17.26%	24/96		
VGRO	80/20	11.10%	-16.44%	24/96		
VEQT	100/0	12.30%	-17.37%	25/96		
SP 500	100/0	10.50%	-22.50%	27/96		

Bear market relief rally. (Greater than 10% rally) Starting 3<sup>rd</sup> relief rally? In 2008 we had 5 relief rallies, in 2001 we had six.