All Assets ETF Model

	Model	S&P 500
Sharpe	1.11	0.48
Skew	0.09	-0.71
Kurtosis	0.14	1.23
Max drawdown	-18.95	-50.95
Up Capture	0.31	
Down Capture	-0.06	
Alpha	9.15	
Beta	-0.01	
Up Beta	-0.05	
Down Beta	-0.28	
Correlation	-0.01	
Up Correlation	-0.05	
Down Correlation	-0.38	
Positive months	175	184
Negative months	105	96
Win rate	62.50	65.71
Positive quarters	66	67
Negative quarters	27	26
Win rate	70.97	72.04
Positive years	21	18
Negative years	2	5
Win Rate	91.30	78.26
Positive positions	548	
Average gain	6.33	
Negative positions	248	
Average loss	-4.25	
Trades	636	
... per month	2.28	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	34.24	56.35
Worst 1-year	-14.84	-43.32
Best 3-year	20.61	26.07
Worst 3-year	-3.84	-15.11
Best 5-year	16.06	23.00
Worst 5-year	4.59	-6.64
Best 10-year	13.49	16.67
Worst 10-year	6.48	1.30

Annual Returns	Model	S&P 500
2001	4.51	-11.86
2002	6.98	-22.10
2003	33.45	28.69
2004	16.94	10.88
2005	3.03	4.91
2006	15.37	15.79
2007	3.52	5.49
2008	13.31	-37.00
2009	10.90	26.47
2010	16.43	15.06
2011	17.95	2.11
2012	0.75	16.00
2013	5.76	32.39
2014	12.99	13.69
2015	5.02	1.38
2016	9.29	11.96
2017	12.60	21.83
2018	7.30	-4.38
2019	5.01	31.49
2020	21.21	18.40
2021	17.61	28.71
2022	-1.41	-18.11
2023	-14.84	26.29
2024-04	-1.99	6.04

Compound Annual Growth	Model	S&P 500
Inception	9.09	7.95
20 Year	8.50	10.01
15 Year	8.15	14.61
10 Year	6.48	12.41
5 Year	4.59	13.19
3 Year	-3.84	8.06

Standard Deviation History	Model	S&P 500
Inception	8.21	16.68
20 Year	8.03	16.19
15 Year	7.83	15.70
10 Year	7.92	16.35
5 Year	8.89	20.10
3 Year	8.05	18.96

Average Monthly Returns	Model	S&P 500
January	0.47	0.04
February	0.79	-0.28
March	0.62	1.03
April	0.18	1.83
May	0.25	0.55
June	0.27	-0.45
July	0.58	1.66
August	1.35	-0.11
September	0.87	-1.49
October	0.55	1.45
November	1.32	2.58
December	1.50	0.84
May-Oct	3.33	0.16
Nov-Apr	5.42	7.49

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All Assets ETF Model

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