Cyclical Super Sector Model

	Model	S&P 500
Sharpe	0.59	0.63
Skew	-0.19	-0.77
Kurtosis	1.83	1.44
Max drawdown	-53.21	-50.95
Up Capture	1.32	
Down Capture	1.19	
Alpha	2.17	
Beta	1.30	
Up Beta	1.48	
Down Beta	1.29	
Correlation	0.81	
Up Correlation	0.67	
Down Correlation	0.74	
Positive months	224	249
Negative months	152	127
Win rate	59.57	66.22
Positive quarters	87	92
Negative quarters	38	33
Win rate	69.60	73.60
Positive years	25	25
Negative years	6	6
Win Rate	80.65	80.65
Positive positions	731	
Average gain	15.99	
Negative positions	516	
Average loss	-11.87	
Trades	290	
... per month	0.77	
Range of Historical Rolling CAGRs:		
Best 1-year	122.50	56.35
Worst 1-year	-46.13	-43.32
Best 3-year	47.09	32.82
Worst 3-year	-19.15	-16.08
Best 5-year	40.51	28.56
Worst 5-year	-5.06	-6.64
Best 10-year	23.41	16.67
Worst 10-year	5.74	-3.43

Annual Returns	Model	S&P 500
1993	40.43	10.07
1994	-20.32	1.32
1995	25.63	37.59
1996	41.94	22.96
1997	26.89	33.38
1998	17.55	28.57
1999	32.22	21.06
2000	33.23	-9.09
2001	5.70	-11.86
2002	-20.62	-22.10
2003	72.33	28.69
2004	18.25	10.88
2005	24.38	4.91
2006	6.00	15.79
2007	8.19	5.49
2008	-42.88	-37.00
2009	75.34	26.47
2010	17.70	15.06
2011	10.55	2.11
2012	43.46	16.00
2013	42.49	32.39
2014	8.77	13.69
2015	1.46	1.38
2016	-0.80	11.96
2017	39.32	21.83
2018	-18.40	-4.38
2019	34.44	31.49
2020	39.41	18.40
2021	16.23	28.71
2022	-11.17	-18.11
2023	19.49	26.29
2024-04	6.23	6.04

Compound Annual Growth	Model	S&P 500
Inception	15.98	10.24
30 Year	15.82	10.46
25 Year	13.59	7.44
20 Year	13.98	10.01
15 Year	17.32	14.61
10 Year	12.40	12.41
5 Year	14.52	13.19
3 Year	2.23	8.06
Standard Deviation History		
Inception	26.87	16.21
30 Year	27.22	16.49
25 Year	27.69	16.70
20 Year	25.98	16.19
15 Year	24.82	15.70
10 Year	24.47	16.35
5 Year	30.52	20.10
3 Year	29.60	18.96
Average Monthly Returns		
January	0.93	0.53
February	1.76	-0.02
March	2.69	1.26
April	2.83	1.71
May	0.41	0.74
June	0.43	0.21
July	1.40	1.34
August	-0.24	-0.27
September	-1.33	-0.79
October	0.95	1.62
November	2.93	2.27
December	1.95	1.14
May-Oct	0.68	1.23
Nov-Apr	14.04	8.51

Cyclical Super Sector Model

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