Domestic Income Model

	Model	U.S. Credit Index
Sharpe	0.76	0.89
Skew	-0.57	-0.54
Kurtosis	7.81	2.17
Max drawdown	-24.21	-19.57
Up Capture	0.81	
Down Capture	0.02	
Alpha	5.75	
Beta	0.50	
Up Beta	0.70	
Down Beta	0.47	
Correlation	0.27	
Up Correlation	0.22	
Down Correlation	0.22	
Positive months	194	202
Negative months	119	111
Win rate	61.98	64.54
Positive quarters	68	72
Negative quarters	36	32
Win rate	65.38	69.23
Positive years	19	20
Negative years	7	6
Win Rate	73.08	76.92
Positive positions	303	
Average gain	5.80	
Negative positions	149	
Average loss	-4.31	
Trades	685	
... per month	2.19	

Range of Historical Rolling CAGRs:

	Model	U.S. Credit Index
Best 1-year	79.43	22.25
Worst 1-year	-18.77	-18.68
Best 3-year	34.02	12.76
Worst 3-year	-4.43	-5.33
Best 5-year	25.58	8.96
Worst 5-year	1.75	-0.27
Best 10-year	17.78	8.45
Worst 10-year	3.01	1.51

Annual Returns	Model	U.S. Credit Index
1999	-18.77	8.69
2000	8.52	12.16
2001	20.07	-3.93
2002	-16.60	22.25
2003	27.03	3.28
2004	9.74	10.23
2005	-5.13	8.57
2006	12.87	-1.96
2007	-6.09	9.39
2008	8.72	10.40
2009	54.04	10.52
2010	18.39	7.70
2011	21.52	5.24
2012	14.43	1.96
2013	11.96	4.26
2014	14.52	5.11
2015	6.18	-2.33
2016	17.18	5.63
2017	16.79	6.18
2018	-6.63	-2.11
2019	20.76	13.80
2020	21.80	9.35
2021	4.00	-1.08
2022	-9.49	-15.26
2023	-0.89	8.18
2024	0.95	2.03
2025-01	0.47	0.56

Compound Annual Growth	Model	U.S. Credit Index
Inception	8.43	5.08
25 Year	9.53	4.86
20 Year	9.96	4.04
15 Year	9.53	3.04
10 Year	5.36	2.06
5 Year	1.75	-0.12
3 Year	-1.49	-0.95

Standard Deviation History

Inception	11.11	5.71
25 Year	11.12	5.74
20 Year	9.44	5.82
15 Year	8.76	6.25
10 Year	7.86	6.90
5 Year	7.44	9.02
3 Year	6.97	9.69

Average Monthly Returns

January	2.20	0.65
February	0.38	-0.00
March	1.06	-0.28
April	0.31	0.14
May	0.66	0.69
June	-0.07	0.59
July	0.78	0.92
August	1.46	0.63
September	0.24	0.27
October	-0.80	-0.04
November	0.70	0.78
December	1.13	0.60
May-Oct	3.06	3.10
Nov-Apr	4.98	1.84

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Domestic Income Model

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