

Defensive Super Sector Model

	<u>Model</u>	<u>S&P 500</u>		<u>Model</u>	<u>S&P 500</u>		<u>Model</u>	<u>S&P 500</u>
			Annual Returns			Compound Annual Growth		
Sharpe	0.86	0.63	1993	9.80	10.07	Inception	15.16	10.24
Skew	-0.30	-0.77	1994	6.65	1.32	30 Year	16.02	10.46
Kurtosis	1.48	1.44	1995	62.66	37.59	25 Year	14.56	7.44
Max drawdown	-40.30	-50.95	1996	15.94	22.96	20 Year	12.57	10.01
Up Capture	0.98		1997	12.14	33.38	15 Year	15.59	14.61
Down Capture	0.69		1998	10.21	28.57	10 Year	12.48	12.41
Alpha	6.65		1999	26.20	21.06	5 Year	9.28	13.19
Beta	0.79		2000	46.18	-9.09	3 Year	0.45	8.06
Up Beta	0.72		2001	14.03	-11.86			
Down Beta	0.74		2002	-2.99	-22.10	Standard Deviation History		
Correlation	0.72		2003	35.11	28.69	Inception	17.70	16.21
Up Correlation	0.49		2004	22.15	10.88	30 Year	17.66	16.49
Down Correlation	0.56		2005	20.57	4.91	25 Year	17.20	16.70
			2006	13.82	15.79	20 Year	16.79	16.19
Positive months	245	249	2007	9.94	5.49	15 Year	16.76	15.70
Negative months	131	127	2008	-27.28	-37.00	10 Year	18.15	16.35
Win rate	65.16	66.22	2009	25.65	26.47	5 Year	21.67	20.10
			2010	12.09	15.06	3 Year	19.96	18.96
Positive quarters	88	92	2011	9.05	2.11			
Negative quarters	37	33	2012	18.52	16.00	Average Monthly Returns		
Win rate	70.40	73.60	2013	38.50	32.39	January	0.62	0.53
			2014	16.77	13.69	February	-0.41	-0.02
Positive years	28	25	2015	4.30	1.38	March	0.49	1.26
Negative years	3	6	2016	9.42	11.96	April	0.78	1.71
Win Rate	90.32	80.65	2017	35.44	21.83	May	1.86	0.74
			2018	11.46	-4.38	June	-0.08	0.21
Positive positions	774		2019	24.85	31.49	July	2.37	1.34
Average gain	12.32		2020	15.00	18.40	August	0.69	-0.27
Negative positions	476		2021	25.11	28.71	September	-0.09	-0.79
Average loss	-9.56		2022	-8.67	-18.11	October	1.84	1.62
			2023	3.07	26.29	November	3.58	2.27
Trades	216		2024-04	-3.76	6.04	December	2.58	1.14
... per month	0.58							
						May-Oct	4.74	1.23
						Nov-Apr	9.47	8.51
Range of Historical Rolling CAGRs:								
Best 1-year	66.27	56.35						
Worst 1-year	-33.10	-43.32						
Best 3-year	37.15	32.82						
Worst 3-year	-10.18	-16.08						
Best 5-year	26.52	28.56						
Worst 5-year	0.63	-6.64						
Best 10-year	24.43	16.67						
Worst 10-year	9.55	-3.43						

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