Equity ETF Growth Model

	Model	S&P 500
Sharpe	0.66	0.54
Skew	-0.80	-0.65
Kurtosis	2.76	1.15
Max drawdown	-53.57	-50.95
Ulcer Index	14.19	15.29
Up Capture	1.03	
Down Capture	0.90	
Alpha	2.93	
Beta	0.96	
Up Beta	0.92	
Down Beta	0.99	
Correlation	0.89	
Up Correlation	0.77	
Down Correlation	0.78	
Positive months	209	214
Negative months	124	119
Win rate	62.76	64.26
Positive quarters	76	79
Negative quarters	35	32
Win rate	68.47	71.17
Positive years	21	21
Negative years	6	6
Win Rate	77.78	77.78
Positive positions	366	
Average gain	8.13	
Negative positions	180	
Average loss	-6.64	
Trades	513	
... per month	1.56	

Range of Historical Rolling CAGRs:

Best 1-year	99.61	56.35
Worst 1-year	-45.34	-43.32
Best 3-year	35.79	26.07
Worst 3-year	-17.17	-16.08
Best 5-year	29.47	23.00
Worst 5-year	-8.09	-6.64
Best 10-year	22.44	16.67
Worst 10-year	-0.68	-3.43

Annual Returns

	Model	S&P 500
1999	21.42	21.06
2000	3.08	-9.09
2001	-7.07	-11.86
2002	-15.47	-22.10
2003	36.69	28.69
2004	12.89	10.88
2005	2.08	4.91
2006	8.19	15.79
2007	10.13	5.49
2008	-40.06	-37.00
2009	12.27	26.47
2010	25.29	15.06
2011	-1.88	2.11
2012	20.09	16.00
2013	35.55	32.39
2014	12.16	13.69
2015	-1.03	1.38
2016	31.40	11.96
2017	18.98	21.83
2018	0.40	-4.38
2019	26.72	31.49
2020	44.35	18.40
2021	36.89	28.71
2022	-2.60	-18.11
2023	33.03	26.29
2024	22.04	25.02
2025	11.48	17.88
2026-09	8.62	12.75

Compound Annual Growth

	Model	S&P 500
Inception	11.55	8.76
25 Year	12.75	10.35
20 Year	13.83	11.21
15 Year	19.94	15.68
10 Year	20.02	15.33
5 Year	15.46	13.79
3 Year	18.45	22.89

Standard Deviation History

	Model	S&P 500
Inception	17.61	16.32
25 Year	17.51	16.03
20 Year	18.08	16.59
15 Year	15.62	14.96
10 Year	17.02	16.48
5 Year	17.02	16.63
3 Year	14.95	12.97

Average Monthly Returns

	Model	S&P 500
January	0.35	0.14
February	0.62	-0.50
March	0.94	0.97
April	1.51	1.93
May	1.65	0.86
June	0.32	0.18
July	1.61	1.32
August	0.57	0.36
September	-1.19	-1.33
October	0.89	1.50
November	2.78	2.19
December	0.94	0.86
May-Oct	2.96	1.40
Nov-Apr	8.04	7.09

Equity ETF Growth Model

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