ETF Multi-Asset Income Model

	Model	S&P 500
Sharpe	0.91	0.61
Skew	-0.60	-0.79
Kurtosis	4.44	1.81
Max drawdown	-27.59	-50.95
Up Capture	0.53	
Down Capture	0.28	
Alpha	5.60	
Beta	0.38	
Up Beta	0.32	
Down Beta	0.39	
Correlation	0.57	
Up Correlation	0.33	
Down Correlation	0.44	
Positive months	162	165
Negative months	82	79
Win rate	66.39	67.62
Positive quarters	63	60
Negative quarters	18	21
Win rate	77.78	74.07
Positive years	16	17
Negative years	4	3
Win Rate	80.00	85.00

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	42.36	56.35
Worst 1-year	-26.86	-43.32
Best 3-year	28.38	26.07
Worst 3-year	-6.70	-15.11
Best 5-year	19.76	23.00
Worst 5-year	-0.47	-6.64
Best 10-year	16.64	16.67
Worst 10-year	2.66	6.44

Annual Returns	Model	S&P 500
2004	29.07	10.88
2005	17.89	4.91
2006	24.96	15.79
2007	19.33	5.49
2008	8.59	-37.00
2009	14.46	26.47
2010	19.35	15.06
2011	13.39	2.11
2012	13.75	16.00
2013	-0.11	32.39
2014	16.94	13.69
2015	4.55	1.38
2016	-0.44	11.96
2017	12.12	21.83
2018	-5.06	-4.38
2019	20.20	31.49
2020	4.72	18.40
2021	8.94	28.71
2022	-22.74	-18.11
2023	5.34	26.29
2024-04	-1.22	6.04

Compound Annual Growth	Model	S&P 500
Inception	9.38	9.84
20 Year	9.57	10.01
15 Year	6.74	14.61
10 Year	2.93	12.41
5 Year	0.05	13.19
3 Year	-6.70	8.06

Standard Deviation History

	Model	S&P 500
Inception	10.31	16.07
20 Year	10.30	16.19
15 Year	10.15	15.70
10 Year	11.09	16.35
5 Year	14.50	20.10
3 Year	12.42	18.96

Average Monthly Returns

	Model	S&P 500
January	1.21	0.07
February	0.23	0.30
March	0.16	1.27
April	0.26	1.66
May	0.69	0.38
June	0.24	-0.09
July	1.77	2.28
August	0.59	0.07
September	0.69	-0.66
October	0.03	0.88
November	1.90	2.27
December	1.27	0.97
May-Oct	3.98	1.97
Nov-Apr	5.04	7.41

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