ESG 10 (Sustainable) Model

	Model	S&P 500
Sharpe	0.95	0.53
Skew	-0.42	-0.65
Kurtosis	0.65	1.15
Max drawdown	-40.68	-50.95
Ulcer Index	9.47	15.26
Up Capture	1.23	
Down Capture	0.78	
Alpha	10.08	
Beta	0.95	
Up Beta	0.95	
Down Beta	0.85	
Correlation	0.78	
Up Correlation	0.61	
Down Correlation	0.59	
Positive months	220	214
Negative months	114	120
Win rate	65.87	64.07
Positive quarters	81	79
Negative quarters	30	32
Win rate	72.97	71.17
Positive years	24	21
Negative years	3	6
Win Rate	88.89	77.78
Positive positions	570	
Average gain	12.93	
Negative positions	328	
Average loss	-9.74	
Trades	260	
... per month	0.79	

Range of Historical Rolling CAGRs:

Best 1-year	65.97	56.35
Worst 1-year	-34.90	-43.32
Best 3-year	42.61	26.07
Worst 3-year	-8.49	-16.08
Best 5-year	31.95	23.00
Worst 5-year	4.52	-6.64
Best 10-year	25.12	16.67
Worst 10-year	10.60	-3.43

Annual Returns	Model	S&P 500
1999	24.08	21.06
2000	50.70	-9.09
2001	11.11	-11.86
2002	-8.12	-22.10
2003	28.99	28.69
2004	43.58	10.88
2005	18.40	4.91
2006	20.98	15.79
2007	10.02	5.49
2008	-29.68	-37.00
2009	37.05	26.47
2010	31.00	15.06
2011	0.83	2.11
2012	9.43	16.00
2013	26.10	32.39
2014	17.12	13.69
2015	7.41	1.38
2016	29.62	11.96
2017	29.49	21.83
2018	6.49	-4.38
2019	38.72	31.49
2020	37.62	18.40
2021	51.94	28.71
2022	-19.80	-18.11
2023	38.86	26.29
2024	19.72	25.02
2025	28.96	17.88
2026-10	20.34	11.77

Compound Annual Growth	Model	S&P 500
Inception	19.18	8.70
25 Year	18.75	10.23
20 Year	17.69	10.99
15 Year	21.47	14.81
10 Year	24.43	15.44
5 Year	19.49	12.06
3 Year	30.17	23.40

Standard Deviation History		
Inception	20.19	16.30
25 Year	19.33	16.03
20 Year	19.92	16.59
15 Year	19.11	14.73
10 Year	22.33	16.46
5 Year	25.56	16.40
3 Year	21.46	12.84

Average Monthly Returns		
January	1.26	0.14
February	1.28	-0.50
March	0.75	0.97
April	2.42	1.93
May	2.41	0.86
June	1.18	0.18
July	1.15	1.32
August	0.80	0.36
September	-0.73	-1.33
October	2.64	1.42
November	3.11	2.19
December	1.33	0.86
May-Oct	4.80	1.40
Nov-Apr	12.80	7.00

ESG 10 (Sustainable) Model

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