ETF Momentum Model

	Model	S&P 500
Sharpe	0.86	0.54
Skew	-0.21	-0.75
Kurtosis	0.38	1.48
Max drawdown	-32.72	-50.95
Up Capture	1.09	
Down Capture	0.81	
Alpha	7.16	
Beta	0.80	
Up Beta	0.72	
Down Beta	0.48	
Correlation	0.76	
Up Correlation	0.53	
Down Correlation	0.46	
Positive months	173	178
Negative months	95	90
Win rate	64.55	66.42
Positive quarters	63	65
Negative quarters	26	24
Win rate	70.79	73.03
Positive years	16	18
Negative years	6	4
Win Rate	72.73	81.82
Positive positions	334	
Average gain	8.84	
Negative positions	166	
Average loss	-6.63	
Trades	727	
... per month	2.40	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	75.39	56.35
Worst 1-year	-29.88	-43.32
Best 3-year	38.99	26.07
Worst 3-year	2.33	-15.11
Best 5-year	34.66	23.00
Worst 5-year	4.89	-6.64
Best 10-year	20.38	16.67
Worst 10-year	9.35	2.92

Annual Returns	Model	S&P 500
2002	-15.84	-22.10
2003	52.60	28.69
2004	18.35	10.88
2005	13.63	4.91
2006	33.58	15.79
2007	53.24	5.49
2008	-29.11	-37.00
2009	57.56	26.47
2010	7.89	15.06
2011	-4.01	2.11
2012	20.49	16.00
2013	32.38	32.39
2014	8.76	13.69
2015	-0.42	1.38
2016	6.61	11.96
2017	24.36	21.83
2018	-1.74	-4.38
2019	30.45	31.49
2020	34.19	18.40
2021	27.09	28.71
2022	-7.49	-18.11
2023	7.49	26.29
2024-04	6.08	6.04

Compound Annual Growth	Model	S&P 500
Inception	14.75	8.94
20 Year	15.31	10.01
15 Year	14.75	14.61
10 Year	13.14	12.41
5 Year	15.28	13.19
3 Year	5.07	8.06

Standard Deviation History

	Model	S&P 500
Inception	17.21	16.40
20 Year	17.00	16.19
15 Year	16.27	15.70
10 Year	16.17	16.35
5 Year	19.56	20.10
3 Year	18.96	18.96

Average Monthly Returns

	Model	S&P 500
January	0.85	-0.11
February	1.33	0.12
March	1.33	1.36
April	0.84	1.59
May	1.05	0.54
June	0.11	-0.36
July	2.09	1.78
August	0.19	0.18
September	0.29	-1.18
October	1.80	1.43
November	3.04	2.36
December	0.86	0.84
May-Oct	3.72	0.97
Nov-Apr	10.05	7.58

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