ETF Style Box Rotation Model

	Model	S&P 500
Sharpe	1.28	0.48
Skew	0.89	-0.71
Kurtosis	3.12	1.23
Max drawdown	-12.24	-50.95
Up Capture	0.73	
Down Capture	0.34	
Alpha	9.16	
Beta	0.47	
Up Beta	0.75	
Down Beta	0.08	
Correlation	0.75	
Up Correlation	0.74	
Down Correlation	0.17	
Positive months	171	184
Negative months	109	96
Win rate	61.07	65.71
Positive quarters	70	67
Negative quarters	23	26
Win rate	75.27	72.04
Positive years	22	18
Negative years	1	5
Win Rate	95.65	78.26
Range of Historical Rolling CAGRs:		
Best 1-year	48.66	56.35
Worst 1-year	-9.51	-43.32
Best 3-year	28.07	26.07
Worst 3-year	3.66	-15.11
Best 5-year	23.12	23.00
Worst 5-year	7.01	-6.64
Best 10-year	18.31	16.67
Worst 10-year	11.82	1.30

Annual Returns	Model	S&P 500
2001	3.79	-11.86
2002	1.89	-22.10
2003	22.35	28.69
2004	12.57	10.88
2005	7.07	4.91
2006	12.69	15.79
2007	9.84	5.49
2008	2.89	-37.00
2009	33.59	26.47
2010	28.75	15.06
2011	6.69	2.11
2012	17.73	16.00
2013	26.26	32.39
2014	9.93	13.69
2015	5.29	1.38
2016	25.84	11.96
2017	10.76	21.83
2018	3.86	-4.38
2019	27.32	31.49
2020	30.76	18.40
2021	11.08	28.71
2022	-9.51	-18.11
2023	18.38	26.29
2024-04	-0.23	6.04

Compound Annual Growth	Model	S&P 500
Inception	13.17	7.95
20 Year	14.05	10.01
15 Year	15.04	14.61
10 Year	12.86	12.41
5 Year	11.63	13.19
3 Year	3.66	8.06
Standard Deviation History		
Inception	10.33	16.68
20 Year	10.71	16.19
15 Year	11.03	15.70
10 Year	10.59	16.35
5 Year	12.21	20.10
3 Year	13.62	18.96
Average Monthly Returns		
January	0.62	0.04
February	0.80	-0.28
March	1.35	1.03
April	1.32	1.83
May	0.91	0.55
June	0.53	-0.45
July	1.07	1.66
August	-0.02	-0.11
September	0.23	-1.49
October	1.95	1.45
November	2.51	2.58
December	1.11	0.84
May-Oct	2.72	0.16
Nov-Apr	9.66	7.49

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