Global ETF Income Model

	Model	U.S. Credit Index
Sharpe	0.83	0.74
Skew	2.20	-0.58
Kurtosis	14.91	2.63
Max drawdown	-17.32	-19.57
Up Capture	0.91	
Down Capture	0.28	
Alpha	5.20	
Beta	0.50	
Up Beta	0.34	
Down Beta	0.42	
Correlation	0.32	
Up Correlation	0.12	
Down Correlation	0.28	
Positive months	155	154
Negative months	88	90
Win rate	63.52	63.11
Positive quarters	55	56
Negative quarters	26	25
Win rate	67.90	69.14
Positive years	16	15
Negative years	4	5
Win Rate	80.00	75.00
Positive positions	284	
Average gain	4.14	
Negative positions	117	
Average loss	-2.73	
Trades	489	
... per month	2.02	

Range of Historical Rolling CAGRs:

	Model	U.S. Credit Index
Best 1-year	54.28	16.06
Worst 1-year	-12.93	-18.68
Best 3-year	23.32	12.76
Worst 3-year	-3.80	-5.33
Best 5-year	17.22	8.96
Worst 5-year	3.08	-0.27
Best 10-year	12.25	6.82
Worst 10-year	5.09	1.51

Annual Returns	Model	U.S. Credit Index
2004	4.33	10.23
2005	3.27	8.57
2006	2.40	-1.96
2007	8.78	9.39
2008	2.91	10.40
2009	19.55	10.52
2010	3.04	7.70
2011	43.96	5.24
2012	15.66	1.96
2013	-2.11	4.26
2014	18.14	5.11
2015	4.91	-2.33
2016	8.99	5.63
2017	7.93	6.18
2018	-3.97	-2.11
2019	14.51	13.80
2020	19.08	9.35
2021	5.43	-1.08
2022	-11.41	-15.26
2023	-4.10	8.18
2024-04	0.57	-2.89

Compound Annual Growth	Model	U.S. Credit Index
Inception	7.39	4.25
20 Year	7.56	4.30
15 Year	8.52	3.30
10 Year	5.09	1.91
5 Year	3.08	0.78
3 Year	-3.80	-3.02

Standard Deviation History	Model	U.S. Credit Index
Inception	8.92	5.78
20 Year	8.93	5.80
15 Year	10.06	6.23
10 Year	7.58	6.74
5 Year	8.17	8.98
3 Year	6.94	9.45

Average Monthly Returns	Model	U.S. Credit Index
January	0.70	0.54
February	0.07	-0.06
March	-0.14	-0.20
April	0.71	0.12
May	0.24	0.48
June	0.50	0.43
July	1.67	0.81
August	1.20	0.51
September	0.79	0.12
October	-0.03	-0.06
November	0.66	0.81
December	0.81	0.70
May-Oct	4.40	2.36
Nov-Apr	2.78	1.86

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