ETF Inflation Hedge Model

	Model	S&P 500
Sharpe	1.19	0.57
Skew	3.07	-0.76
Kurtosis	20.15	1.35
Max drawdown	-9.63	-50.95
Up Capture	0.49	
Down Capture	0.12	
Alpha	9.11	
Beta	0.24	
Up Beta	0.23	
Down Beta	0.12	
Correlation	0.40	
Up Correlation	0.19	
Down Correlation	0.25	
Positive months	131	138
Negative months	77	70
Win rate	62.98	66.35
Positive quarters	50	51
Negative quarters	19	18
Win rate	72.46	73.91
Positive years	14	14
Negative years	3	3
Win Rate	82.35	82.35

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	53.88	56.35
Worst 1-year	-8.63	-43.32
Best 3-year	24.65	26.07
Worst 3-year	-0.28	-9.81
Best 5-year	25.55	23.00
Worst 5-year	3.01	-0.92
Best 10-year	14.44	16.67
Worst 10-year	7.91	6.94

Annual Returns

	Model	S&P 500
2007	7.89	5.49
2008	-0.25	-37.00
2009	27.47	26.47
2010	13.16	15.06
2011	7.02	2.11
2012	5.20	16.00
2013	0.69	32.39
2014	2.72	13.69
2015	2.60	1.38
2016	17.71	11.96
2017	53.58	21.83
2018	-2.93	-4.38
2019	21.77	31.49
2020	35.80	18.40
2021	13.95	28.71
2022	-4.67	-18.11
2023	8.30	26.29
2024-04	5.68	6.04

Compound Annual Growth

	Model	S&P 500
Inception	11.59	9.74
15 Year	12.59	14.61
10 Year	14.14	12.41
5 Year	13.40	13.19
3 Year	3.78	8.06

Standard Deviation History

	Model	S&P 500
Inception	9.70	17.23
15 Year	10.17	15.70
10 Year	11.83	16.35
5 Year	9.90	20.10
3 Year	7.37	18.96

Average Monthly Returns

	Model	S&P 500
January	0.54	-0.03
February	1.09	0.14
March	0.69	1.59
April	1.36	2.05
May	1.93	0.35
June	0.66	-0.23
July	1.02	2.63
August	0.57	-0.03
September	-0.36	-1.04
October	0.81	0.86
November	1.39	2.11
December	1.27	0.86
May-Oct	3.82	1.68
Nov-Apr	7.14	7.58

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