Large Cap High Yield Model

	Model	S&P 500
Sharpe	0.88	0.72
Skew	-0.58	-0.82
Kurtosis	5.09	2.64
Max drawdown	-55.31	-50.95
Up Capture	0.92	
Down Capture	0.62	
Alpha	6.31	
Beta	0.78	
Up Beta	0.79	
Down Beta	0.79	
Correlation	0.71	
Up Correlation	0.53	
Down Correlation	0.57	
Positive months	365	375
Negative months	212	201
Win rate	63.26	64.99
Positive quarters	137	139
Negative quarters	55	53
Win rate	71.35	72.40
Positive years	43	39
Negative years	5	9
Win Rate	89.58	81.25
Positive positions	1258	
Average gain	11.04	
Negative positions	669	
Average loss	-8.51	
Trades	1354	
... per month	2.34	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	111.07	61.18
Worst 1-year	-48.55	-43.32
Best 3-year	48.45	33.30
Worst 3-year	-12.77	-16.08
Best 5-year	39.23	29.63
Worst 5-year	-5.63	-6.64
Best 10-year	28.95	19.49
Worst 10-year	1.64	-3.43

Annual Returns

	Model	S&P 500
1977	13.72	-7.39
1978	0.37	6.53
1979	23.32	18.47
1980	18.69	32.44
1981	20.82	-4.95
1982	36.87	21.55
1983	41.83	22.55
1984	33.27	6.25
1985	46.28	31.74
1986	22.79	18.67
1987	5.00	5.25
1988	20.42	16.62
1989	27.24	31.68
1990	10.60	-3.10
1991	47.98	30.46
1992	6.63	7.62
1993	17.73	10.07
1994	15.63	1.32
1995	46.16	37.59
1996	26.22	22.96
1997	28.79	33.38
1998	31.15	28.57
1999	6.96	21.06
2000	41.74	-9.09
2001	12.27	-11.86
2002	5.28	-22.10
2003	25.75	28.69
2004	16.72	10.88
2005	1.58	4.91
2006	28.73	15.79
2007	7.61	5.49
2008	-30.17	-37.00
2009	46.99	26.47
2010	5.74	15.06
2011	15.81	2.11
2012	6.05	16.00
2013	21.33	32.39
2014	-0.77	13.69
2015	-9.36	1.38
2016	13.69	11.96
2017	26.61	21.83
2018	-16.76	-4.38
2019	14.54	31.49
2020	-16.18	18.40
2021	13.42	28.71
2022	9.96	-18.11
2023	17.91	26.29
2024	11.28	25.02
2025-01	4.32	2.78

Compound Annual Growth

	Model	S&P 500
Inception	15.85	11.72
40 Year	14.37	11.65
30 Year	12.06	10.93
25 Year	9.70	8.04
20 Year	7.24	10.64
15 Year	7.29	14.37
10 Year	6.40	13.76
5 Year	8.81	15.17
3 Year	11.83	11.91

Standard Deviation History

	Model	S&P 500
Inception	18.02	16.36
40 Year	18.81	16.55
30 Year	19.71	16.50
25 Year	20.71	16.58
20 Year	21.78	16.24
15 Year	19.41	15.53
10 Year	21.51	16.42
5 Year	26.56	19.77
3 Year	22.06	18.26

Average Monthly Returns

	Model	S&P 500
January	1.27	0.90
February	0.44	0.22
March	0.71	1.19
April	2.84	1.76
May	1.29	1.05
June	0.18	0.62
July	1.24	1.35
August	1.50	0.39
September	-0.35	-0.78
October	1.50	0.72
November	2.39	2.32
December	1.70	1.34
May-Oct	3.86	2.63
Nov-Apr	10.85	8.45

Large Cap High Yield Model

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