U.S. Mega Cap 10 Model

	Model	S&P 500
Sharpe	0.97	0.72
Skew	-0.15	-0.73
Kurtosis	1.26	1.53
Max drawdown	-44.64	-50.95
Ulcer Index	8.41	13.51
Up Capture	1.10	
Down Capture	0.82	
Alpha	6.08	
Beta	0.95	
Up Beta	1.04	
Down Beta	0.85	
Correlation	0.84	
Up Correlation	0.72	
Down Correlation	0.70	
Positive months	289	285
Negative months	141	145
Win rate	67.21	66.28
Positive quarters	104	106
Negative quarters	39	37
Win rate	72.73	74.13
Positive years	32	29
Negative years	3	6
Win Rate	91.43	82.86
Positive positions	909	
Average gain	12.29	
Negative positions	510	
Average loss	-8.61	
Trades	1176	
... per month	2.77	

Range of Historical Rolling CAGRs:

Best 1-year	92.25	56.35
Worst 1-year	-33.77	-43.32
Best 3-year	51.09	32.82
Worst 3-year	-7.27	-16.08
Best 5-year	41.35	28.56
Worst 5-year	0.90	-6.64
Best 10-year	25.05	17.46
Worst 10-year	6.16	-3.43

Annual Returns

	Model	S&P 500
1991	30.61	30.46
1992	2.56	7.62
1993	5.56	10.07
1994	5.31	1.32
1995	29.49	37.59
1996	26.33	22.96
1997	30.64	33.38
1998	78.64	28.57
1999	47.79	21.06
2000	11.34	-9.09
2001	0.85	-11.86
2002	-17.79	-22.10
2003	34.79	28.69
2004	10.86	10.88
2005	22.14	4.91
2006	18.67	15.79
2007	14.82	5.49
2008	-32.49	-37.00
2009	36.59	26.47
2010	21.69	15.06
2011	9.31	2.11
2012	13.02	16.00
2013	36.56	32.39
2014	7.83	13.69
2015	7.64	1.38
2016	12.10	11.96
2017	30.08	21.83
2018	2.05	-4.38
2019	28.20	31.49
2020	56.68	18.40
2021	25.58	28.71
2022	-11.60	-18.11
2023	32.20	26.29
2024	30.45	25.02
2025	35.55	17.88
2026-10	-4.25	11.77

Compound Annual Growth

	Model	S&P 500
Inception	17.41	11.30
30 Year	17.79	10.20
25 Year	15.57	10.23
20 Year	16.17	10.99
15 Year	18.86	14.81
10 Year	21.54	15.44
5 Year	14.85	12.06
3 Year	25.73	23.40

Standard Deviation History

Inception	17.88	15.78
30 Year	18.60	16.67
25 Year	17.13	16.03
20 Year	17.87	16.59
15 Year	17.50	14.73
10 Year	19.53	16.46
5 Year	19.57	16.40
3 Year	15.87	12.84

Average Monthly Returns

January	0.85	0.66
February	0.79	0.15
March	1.21	0.83
April	1.62	1.86
May	1.32	1.22
June	1.19	0.21
July	2.11	1.49
August	0.58	-0.03
September	-0.02	-0.55
October	1.82	1.46
November	3.00	2.16
December	1.63	1.29
May-Oct	5.17	2.35
Nov-Apr	10.93	8.40

U.S. Mega Cap 10 Model

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