ETF Monthly Market Timing Model

	Model	S&P 500
Sharpe	0.86	0.49
Skew	-0.41	-0.67
Kurtosis	2.33	1.12
Max drawdown	-23.24	-50.95
Up Capture	0.74	
Down Capture	0.54	
Alpha	4.67	
Beta	0.59	
Up Beta	0.63	
Down Beta	0.45	
Correlation	0.86	
Up Correlation	0.74	
Down Correlation	0.63	
Positive months	196	200
Negative months	114	110
Win rate	63.23	64.52
Positive quarters	73	73
Negative quarters	30	30
Win rate	70.87	70.87
Positive years	22	19
Negative years	3	6
Win Rate	88.00	76.00

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	48.85	56.35
Worst 1-year	-19.01	-43.32
Best 3-year	23.66	26.07
Worst 3-year	-2.03	-16.08
Best 5-year	20.28	23.00
Worst 5-year	1.46	-6.64
Best 10-year	15.51	16.67
Worst 10-year	5.95	-3.43

Annual Returns	Model	S&P 500
1999	15.31	21.06
2000	5.78	-9.09
2001	3.40	-11.86
2002	-3.58	-22.10
2003	31.38	28.69
2004	8.99	10.88
2005	2.11	4.91
2006	13.10	15.79
2007	2.36	5.49
2008	-4.89	-37.00
2009	24.99	26.47
2010	20.30	15.06
2011	7.11	2.11
2012	9.24	16.00
2013	24.53	32.39
2014	14.32	13.69
2015	3.61	1.38
2016	14.60	11.96
2017	16.05	21.83
2018	5.15	-4.38
2019	10.73	31.49
2020	12.66	18.40
2021	16.24	28.71
2022	-17.50	-18.11
2023	16.10	26.29
2024-10	8.44	20.97

Compound Annual Growth	Model	S&P 500
Inception	9.61	8.10
25 Year	9.75	7.89
20 Year	9.88	10.58
15 Year	10.93	14.22
10 Year	8.32	13.00
5 Year	7.10	15.27
3 Year	2.01	9.08

Standard Deviation History

	Model	S&P 500
Inception	11.17	16.53
25 Year	11.32	16.61
20 Year	11.59	16.21
15 Year	12.08	15.56
10 Year	12.69	16.36
5 Year	16.14	19.60
3 Year	14.32	18.44

Average Monthly Returns

	Model	S&P 500
January	-0.08	-0.01
February	0.36	-0.46
March	0.72	1.46
April	0.89	1.72
May	0.74	0.50
June	0.46	0.04
July	1.43	1.34
August	0.42	0.21
September	0.03	-1.55
October	1.00	1.47
November	2.25	2.13
December	1.04	1.02
May-Oct	3.07	0.53
Nov-Apr	6.18	7.33

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