ETF Recession Hedge Model

	Model	S&P 500
Sharpe	1.66	0.60
Skew	0.80	-0.78
Kurtosis	2.83	1.67
Max drawdown	-5.97	-50.95
Up Capture	0.30	
Down Capture	-0.04	
Alpha	7.53	
Beta	0.11	
Up Beta	0.23	
Down Beta	-0.00	
Correlation	0.34	
Up Correlation	0.42	
Down Correlation	-0.01	
Positive months	164	156
Negative months	68	76
Win rate	70.69	67.24
Positive quarters	65	57
Negative quarters	12	20
Win rate	84.42	74.03
Positive years	19	16
Negative years	0	3
Win Rate	100.00	84.21

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	31.00	56.35
Worst 1-year	-1.46	-43.32
Best 3-year	17.29	26.07
Worst 3-year	2.60	-15.11
Best 5-year	12.27	23.00
Worst 5-year	6.38	-1.18
Best 10-year	10.91	16.67
Worst 10-year	8.12	6.44

Annual Returns

	Model	S&P 500
2005	4.73	4.91
2006	6.07	15.79
2007	9.45	5.49
2008	10.84	-37.00
2009	9.98	26.47
2010	14.76	15.06
2011	12.21	2.11
2012	6.06	16.00
2013	7.11	32.39
2014	12.70	13.69
2015	3.31	1.38
2016	8.19	11.96
2017	7.97	21.83
2018	2.01	-4.38
2019	14.25	31.49
2020	31.00	18.40
2021	6.36	28.71
2022	1.48	-18.11
2023	1.44	26.29
2024-04	1.31	6.04

Compound Annual Growth

	Model	S&P 500
Inception	8.68	9.79
15 Year	9.22	14.61
10 Year	8.15	12.41
5 Year	9.69	13.19
3 Year	2.73	8.06

Standard Deviation History

	Model	S&P 500
Inception	5.24	16.42
15 Year	5.38	15.70
10 Year	5.75	16.35
5 Year	7.25	20.10
3 Year	5.99	18.96

Average Monthly Returns

	Model	S&P 500
January	0.52	-0.02
February	0.54	0.24
March	1.27	1.41
April	0.73	1.82
May	0.37	0.32
June	0.15	-0.19
July	1.14	2.58
August	0.80	0.05
September	0.10	-0.76
October	0.67	0.85
November	1.11	2.18
December	0.91	0.84
May-Oct	2.56	2.00
Nov-Apr	5.74	7.32

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ETF Recession Hedge Model

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