Risk On / Risk Off Model

	Model	S&P 500
Sharpe	1.56	0.72
Skew	-0.31	-0.85
Kurtosis	0.92	2.73
Max drawdown	-22.62	-50.95
Up Capture	0.78	
Down Capture	0.28	
Alpha	11.70	
Beta	0.46	
Up Beta	0.50	
Down Beta	0.25	
Correlation	0.66	
Up Correlation	0.52	
Down Correlation	0.32	
Positive months	373	347
Negative months	158	183
Win rate	70.24	65.35
Positive quarters	142	129
Negative quarters	35	48
Win rate	80.23	72.88
Positive years	43	36
Negative years	1	8
Win Rate	97.73	81.82
Positive positions	7963	
Average gain	6.48	
Negative positions	5140	
Average loss	-5.19	
Trades	7007	
... per month	13.23	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	64.79	61.18
Worst 1-year	-19.37	-43.32
Best 3-year	36.05	33.30
Worst 3-year	-2.14	-16.08
Best 5-year	33.39	29.63
Worst 5-year	0.90	-6.64
Best 10-year	27.25	19.49
Worst 10-year	7.47	-3.43

Annual Returns	Model	S&P 500
1980	21.82	32.44
1981	10.65	-4.95
1982	36.48	21.55
1983	22.29	22.55
1984	13.68	6.25
1985	47.04	31.74
1986	25.60	18.67
1987	19.09	5.25
1988	15.82	16.62
1989	30.70	31.68
1990	6.25	-3.10
1991	46.07	30.46
1992	16.17	7.62
1993	25.47	10.07
1994	4.62	1.32
1995	50.19	37.59
1996	21.42	22.96
1997	34.61	33.38
1998	32.66	28.57
1999	13.91	21.06
2000	21.92	-9.09
2001	14.51	-11.86
2002	12.98	-22.10
2003	16.61	28.69
2004	14.55	10.88
2005	4.55	4.91
2006	17.25	15.79
2007	5.21	5.49
2008	15.11	-37.00
2009	10.95	26.47
2010	28.63	15.06
2011	17.05	2.11
2012	16.46	16.00
2013	22.73	32.39
2014	13.86	13.69
2015	6.55	1.38
2016	17.98	11.96
2017	17.90	21.83
2018	2.49	-4.38
2019	20.01	31.49
2020	0.59	18.40
2021	15.54	28.71
2022	-19.37	-18.11
2023	10.93	26.29
2024-03	11.89	10.56

Compound Annual Growth	Model	S&P 500
Inception	17.69	12.02
40 Year	17.35	11.67
30 Year	15.39	10.66
25 Year	12.78	7.78
20 Year	12.06	10.15
15 Year	12.67	15.63
10 Year	9.05	12.96
5 Year	5.16	15.05
3 Year	3.98	11.49

Standard Deviation History

	Model	S&P 500
Inception	11.32	16.58
40 Year	11.16	16.64
30 Year	10.28	16.46
25 Year	10.06	16.68
20 Year	10.55	16.16
15 Year	11.00	15.79
10 Year	11.42	16.25
5 Year	13.73	19.97
3 Year	13.76	18.90

Average Monthly Returns

	Model	S&P 500
January	1.39	1.06
February	1.34	0.39
March	1.36	1.10
April	1.55	1.80
May	1.23	1.11
June	1.35	0.42
July	1.32	1.32
August	0.74	0.21
September	0.46	-0.91
October	1.45	1.25
November	2.16	2.18
December	1.95	1.41
May-Oct	5.09	2.16
Nov-Apr	11.19	9.20

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Risk On / Risk Off Model

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