

Recession 10 Model

	<u>Model</u>	<u>S&P 500</u>		<u>Model</u>	<u>S&P 500</u>		<u>Model</u>	<u>S&P 500</u>
			Annual Returns			Compound Annual Growth		
Sharpe	1.22	0.54	1997	48.13	33.38	Inception	17.30	9.26
Skew	-0.33	-0.73	1998	27.44	28.57	25 Year	15.81	7.44
Kurtosis	0.54	1.16	1999	10.39	21.06	20 Year	15.99	10.01
Max drawdown	-24.26	-50.95	2000	47.24	-9.09	15 Year	19.37	14.61
Up Capture	0.77		2001	14.24	-11.86	10 Year	14.32	12.41
Down Capture	0.24		2002	-6.57	-22.10	5 Year	15.91	13.19
Alpha	12.32		2003	18.07	28.69	3 Year	13.49	8.06
Beta	0.49		2004	11.31	10.88			
Up Beta	0.65		2005	15.56	4.91	Standard Deviation History		
Down Beta	0.37		2006	4.93	15.79	Inception	14.17	17.02
Correlation	0.58		2007	24.29	5.49	25 Year	14.08	16.70
Up Correlation	0.50		2008	-18.32	-37.00	20 Year	13.43	16.19
Down Correlation	0.32		2009	41.75	26.47	15 Year	12.92	15.70
			2010	20.53	15.06	10 Year	13.04	16.35
Positive months	212	213	2011	14.48	2.11	5 Year	14.49	20.10
Negative months	116	115	2012	19.53	16.00	3 Year	15.10	18.96
Win rate	64.63	64.94	2013	38.33	32.39			
			2014	36.55	13.69	Average Monthly Returns		
Positive quarters	77	78	2015	10.23	1.38	January	1.08	0.25
Negative quarters	32	31	2016	8.78	11.96	February	1.43	-0.15
Win rate	70.64	71.56	2017	27.97	21.83	March	1.85	1.39
			2018	0.31	-4.38	April	2.23	1.84
Positive years	24	21	2019	19.73	31.49	May	0.27	0.46
Negative years	3	6	2020	15.34	18.40	June	0.28	0.22
Win Rate	88.89	77.78	2021	27.44	28.71	July	1.51	1.49
			2022	15.55	-18.11	August	1.20	-0.68
Positive positions	699		2023	-3.91	26.29	September	-0.11	-1.15
Average gain	11.58		2024-04	11.28	6.04	October	1.17	1.61
Negative positions	386					November	2.91	2.35
Average loss	-8.18					December	2.08	1.21
Trades	1462					May-Oct	3.15	0.33
... per month	4.48					Nov-Apr	12.76	8.51
Range of Historical Rolling CAGRs:								
Best 1-year	60.69	56.35						
Worst 1-year	-20.40	-43.32						
Best 3-year	32.00	27.56						
Worst 3-year	-2.43	-16.08						
Best 5-year	32.21	23.00						
Worst 5-year	4.10	-6.64						
Best 10-year	22.30	16.67						
Worst 10-year	10.20	-3.43						

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