Sector ETF Allocation Model

	Model	S&P 500
Sharpe	1.26	0.50
Skew	0.04	-0.67
Kurtosis	1.35	1.12
Max drawdown	-12.71	-50.95
Up Capture	0.67	
Down Capture	0.35	
Alpha	7.28	
Beta	0.47	
Up Beta	0.61	
Down Beta	0.24	
Correlation	0.84	
Up Correlation	0.80	
Down Correlation	0.45	
Positive months	211	202
Negative months	102	111
Win rate	67.41	64.54
Positive quarters	82	74
Negative quarters	22	30
Win rate	78.85	71.15
Positive years	24	20
Negative years	2	6
Win Rate	92.31	76.92
Positive positions	962	
Average gain	4.34	
Negative positions	193	
Average loss	-4.28	
Trades	283	
... per month	0.90	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	42.44	56.35
Worst 1-year	-5.48	-43.32
Best 3-year	20.98	26.07
Worst 3-year	3.88	-16.08
Best 5-year	17.98	23.00
Worst 5-year	5.41	-6.64
Best 10-year	13.45	16.67
Worst 10-year	8.87	-3.43

Annual Returns

	Model	S&P 500
1999	12.29	21.06
2000	10.78	-9.09
2001	7.49	-11.86
2002	4.59	-22.10
2003	23.31	28.69
2004	12.24	10.88
2005	4.31	4.91
2006	14.91	15.79
2007	9.55	5.49
2008	-2.43	-37.00
2009	28.86	26.47
2010	15.07	15.06
2011	3.34	2.11
2012	12.87	16.00
2013	24.85	32.39
2014	8.66	13.69
2015	2.72	1.38
2016	14.27	11.96
2017	10.93	21.83
2018	-1.50	-4.38
2019	20.86	31.49
2020	17.67	18.40
2021	24.49	28.71
2022	0.84	-18.11
2023	9.88	26.29
2024	9.74	25.02
2025-01	2.43	2.78

Compound Annual Growth

	Model	S&P 500
Inception	11.34	8.27
25 Year	11.42	8.04
20 Year	11.41	10.64
15 Year	11.88	14.37
10 Year	11.03	13.76
5 Year	12.75	15.17
3 Year	7.98	11.91

Standard Deviation History

	Model	S&P 500
Inception	8.96	16.50
25 Year	9.08	16.58
20 Year	9.31	16.24
15 Year	9.85	15.53
10 Year	9.58	16.42
5 Year	11.47	19.77
3 Year	9.72	18.26

Average Monthly Returns

	Model	S&P 500
January	0.31	0.10
February	0.55	-0.46
March	1.49	1.46
April	1.41	1.72
May	0.56	0.50
June	0.24	0.04
July	1.47	1.34
August	0.33	0.21
September	0.01	-1.55
October	1.44	1.47
November	2.08	2.26
December	0.85	0.89
May-Oct	2.62	0.53
Nov-Apr	8.14	7.44

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Sector ETF Allocation Model

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