ETF Sector Rotation Model

	Model	S&P 500
Sharpe	0.78	0.51
Skew	-0.59	-0.74
Kurtosis	2.34	1.28
Max drawdown	-22.55	-50.95
Up Capture	0.75	
Down Capture	0.56	
Alpha	4.99	
Beta	0.55	
Up Beta	0.53	
Down Beta	0.28	
Correlation	0.72	
Up Correlation	0.55	
Down Correlation	0.31	
Positive months	183	189
Negative months	102	96
Win rate	64.21	66.32
Positive quarters	68	69
Negative quarters	27	26
Win rate	71.58	72.63
Positive years	19	18
Negative years	4	5
Win Rate	82.61	78.26
Positive positions	299	
Average gain	6.53	
Negative positions	132	
Average loss	-5.48	
Trades	301	
... per month	1.05	

Range of Historical Rolling CAGRs:

Best 1-year	45.65	56.35
Worst 1-year	-12.24	-43.32
Best 3-year	21.89	26.07
Worst 3-year	0.32	-15.11
Best 5-year	18.32	23.00
Worst 5-year	4.98	-6.64
Best 10-year	14.49	16.67
Worst 10-year	7.95	1.30

Annual Returns	Model	S&P 500
2001	-9.85	-11.86
2002	-5.15	-22.10
2003	24.83	28.69
2004	17.40	10.88
2005	6.95	4.91
2006	13.33	15.79
2007	15.33	5.49
2008	-5.66	-37.00
2009	17.98	26.47
2010	10.22	15.06
2011	4.09	2.11
2012	13.21	16.00
2013	37.28	32.39
2014	11.49	13.69
2015	3.54	1.38
2016	7.31	11.96
2017	21.64	21.83
2018	1.64	-4.38
2019	20.81	31.49
2020	7.44	18.40
2021	25.23	28.71
2022	-8.63	-18.11
2023	0.55	26.29
2024-09	14.64	22.08

Compound Annual Growth	Model	S&P 500
Inception	9.75	8.45
20 Year	10.93	10.71
15 Year	11.33	14.15
10 Year	9.66	13.38
5 Year	8.64	15.98
3 Year	5.69	11.91
Standard Deviation History		
Inception	12.50	16.57
20 Year	13.02	16.21
15 Year	13.96	15.57
10 Year	14.17	16.36
5 Year	17.10	19.58
3 Year	14.15	18.82
Average Monthly Returns		
January	0.00	0.04
February	1.31	-0.28
March	0.26	1.03
April	0.56	1.83
May	0.47	0.73
June	0.47	-0.28
July	1.16	1.65
August	0.16	-0.01
September	-0.26	-1.34
October	1.75	1.45
November	2.10	2.58
December	1.46	0.84
May-Oct	1.99	0.74
Nov-Apr	7.44	7.49

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