Sensitive Super Sector Model

	Model	S&P 500
Sharpe	0.71	0.63
Skew	-0.60	-0.77
Kurtosis	1.96	1.44
Max drawdown	-71.08	-50.95
Up Capture	1.37	
Down Capture	1.15	
Alpha	4.65	
Beta	1.26	
Up Beta	1.29	
Down Beta	1.24	
Correlation	0.82	
Up Correlation	0.65	
Down Correlation	0.68	
Positive months	238	249
Negative months	138	127
Win rate	63.30	66.22
Positive quarters	89	92
Negative quarters	36	33
Win rate	71.20	73.60
Positive years	26	25
Negative years	5	6
Win Rate	83.87	80.65
Positive positions	790	
Average gain	13.43	
Negative positions	459	
Average loss	-10.96	
Trades	210	
... per month	0.56	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	118.64	56.35
Worst 1-year	-59.61	-43.32
Best 3-year	85.77	32.82
Worst 3-year	-30.31	-16.08
Best 5-year	59.74	28.56
Worst 5-year	-12.62	-6.64
Best 10-year	25.06	16.67
Worst 10-year	-2.77	-3.43

Annual Returns	Model	S&P 500
1993	18.17	10.07
1994	8.55	1.32
1995	40.72	37.59
1996	31.80	22.96
1997	33.06	33.38
1998	82.22	28.57
1999	113.92	21.06
2000	-26.93	-9.09
2001	-26.37	-11.86
2002	-21.67	-22.10
2003	45.75	28.69
2004	5.67	10.88
2005	11.68	4.91
2006	9.70	15.79
2007	30.86	5.49
2008	-37.35	-37.00
2009	54.98	26.47
2010	18.29	15.06
2011	8.33	2.11
2012	23.52	16.00
2013	25.03	32.39
2014	18.73	13.69
2015	2.38	1.38
2016	9.35	11.96
2017	42.88	21.83
2018	12.52	-4.38
2019	41.54	31.49
2020	43.69	18.40
2021	38.45	28.71
2022	-33.05	-18.11
2023	75.90	26.29
2024-04	10.14	6.04

Compound Annual Growth	Model	S&P 500
Inception	18.28	10.24
30 Year	18.66	10.46
25 Year	14.35	7.44
20 Year	17.98	10.01
15 Year	22.52	14.61
10 Year	22.56	12.41
5 Year	23.78	13.19
3 Year	18.27	8.06

Standard Deviation History	Model	S&P 500
Inception	25.89	16.21
30 Year	26.35	16.49
25 Year	26.68	16.70
20 Year	21.19	16.19
15 Year	20.69	15.70
10 Year	22.16	16.35
5 Year	27.37	20.10
3 Year	29.96	18.96

Average Monthly Returns	Model	S&P 500
January	2.11	0.53
February	0.29	-0.02
March	1.79	1.26
April	1.85	1.71
May	1.24	0.74
June	1.50	0.21
July	2.87	1.34
August	0.67	-0.27
September	-1.05	-0.79
October	2.28	1.62
November	2.75	2.27
December	0.49	1.14
May-Oct	5.22	1.23
Nov-Apr	11.55	8.51

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