Sector Rotation Model

	Model	S&P 500
Sharpe	1.30	0.70
Skew	-0.42	-0.81
Kurtosis	1.03	2.60
Max drawdown	-45.60	-50.95
Up Capture	0.98	
Down Capture	0.53	
Alpha	10.34	
Beta	0.72	
Up Beta	0.67	
Down Beta	0.68	
Correlation	0.79	
Up Correlation	0.57	
Down Correlation	0.69	
Positive months	386	368
Negative months	182	199
Win rate	67.96	64.79
Positive quarters	144	136
Negative quarters	45	53
Win rate	76.19	71.96
Positive years	44	38
Negative years	3	9
Win Rate	93.62	80.85
Positive positions	1880	
Average gain	11.51	
Negative positions	946	
Average loss	-8.12	
Trades	3163	
... per month	5.58	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	72.81	61.18
Worst 1-year	-38.35	-43.32
Best 3-year	46.23	33.30
Worst 3-year	-4.70	-16.08
Best 5-year	41.70	29.63
Worst 5-year	4.58	-6.64
Best 10-year	32.39	19.49
Worst 10-year	9.60	-3.43

Annual Returns

	Model	S&P 500
1977	6.89	-7.39
1978	6.04	6.53
1979	24.98	18.47
1980	53.07	32.44
1981	18.79	-4.95
1982	42.38	21.55
1983	26.46	22.55
1984	22.52	6.25
1985	44.50	31.74
1986	39.23	18.67
1987	11.53	5.25
1988	29.35	16.62
1989	37.92	31.68
1990	1.50	-3.10
1991	33.65	30.46
1992	11.23	7.62
1993	25.02	10.07
1994	-1.45	1.32
1995	44.34	37.59
1996	31.25	22.96
1997	51.77	33.38
1998	38.41	28.57
1999	35.69	21.06
2000	13.61	-9.09
2001	13.50	-11.86
2002	-0.02	-22.10
2003	36.55	28.69
2004	16.81	10.88
2005	11.66	4.91
2006	41.47	15.79
2007	17.19	5.49
2008	-26.35	-37.00
2009	19.88	26.47
2010	15.27	15.06
2011	17.77	2.11
2012	10.68	16.00
2013	30.08	32.39
2014	19.20	13.69
2015	10.27	1.38
2016	8.04	11.96
2017	14.81	21.83
2018	0.01	-4.38
2019	23.55	31.49
2020	2.65	18.40
2021	23.73	28.71
2022	0.03	-18.11
2023	5.65	26.29
2024-04	4.30	6.04

Compound Annual Growth

	Model	S&P 500
Inception	19.29	11.46
40 Year	18.60	11.53
30 Year	16.61	10.46
25 Year	13.52	7.44
20 Year	12.60	10.01
15 Year	14.21	14.61
10 Year	10.16	12.41
5 Year	9.20	13.19
3 Year	7.96	8.06

Standard Deviation History

	Model	S&P 500
Inception	14.81	16.45
40 Year	14.97	16.67
30 Year	15.19	16.49
25 Year	14.94	16.70
20 Year	14.71	16.19
15 Year	13.09	15.70
10 Year	13.68	16.35
5 Year	16.56	20.10
3 Year	18.18	18.96

Average Monthly Returns

	Model	S&P 500
January	1.56	0.86
February	0.69	0.22
March	1.70	1.19
April	2.00	1.76
May	1.51	0.97
June	1.58	0.56
July	1.85	1.36
August	0.77	0.35
September	-0.24	-0.84
October	1.57	0.75
November	2.43	2.25
December	2.22	1.42
May-Oct	5.46	2.38
Nov-Apr	12.18	8.46

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Sector Rotation Model

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