Technology Model

	Model	S&P 500
Sharpe	0.96	0.72
Skew	-0.35	-0.82
Kurtosis	1.33	2.64
Max drawdown	-43.08	-50.95
Up Capture	1.19	
Down Capture	0.84	
Alpha	7.80	
Beta	0.98	
Up Beta	0.93	
Down Beta	0.97	
Correlation	0.77	
Up Correlation	0.56	
Down Correlation	0.68	
Positive months	373	375
Negative months	204	201
Win rate	64.64	64.99
Positive quarters	142	139
Negative quarters	50	53
Win rate	73.96	72.40
Positive years	41	39
Negative years	7	9
Win Rate	85.42	81.25
Positive positions	1221	
Average gain	14.23	
Negative positions	702	
Average loss	-10.05	
Trades	2328	
... per month	4.03	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	96.50	61.18
Worst 1-year	-37.24	-43.32
Best 3-year	56.72	33.30
Worst 3-year	-10.99	-16.08
Best 5-year	49.62	29.63
Worst 5-year	-0.61	-6.64
Best 10-year	41.15	19.49
Worst 10-year	2.88	-3.43

Annual Returns	Model	S&P 500
1977	38.34	-7.39
1978	43.48	6.53
1979	59.27	18.47
1980	52.28	32.44
1981	5.71	-4.95
1982	21.84	21.55
1983	35.07	22.55
1984	-6.74	6.25
1985	37.47	31.74
1986	23.59	18.67
1987	22.91	5.25
1988	8.17	16.62
1989	1.33	31.68
1990	4.51	-3.10
1991	32.32	30.46
1992	48.61	7.62
1993	46.43	10.07
1994	20.61	1.32
1995	70.65	37.59
1996	42.74	22.96
1997	30.04	33.38
1998	18.40	28.57
1999	23.96	21.06
2000	23.72	-9.09
2001	13.18	-11.86
2002	-22.08	-22.10
2003	27.25	28.69
2004	8.86	10.88
2005	16.25	4.91
2006	14.58	15.79
2007	11.60	5.49
2008	-33.03	-37.00
2009	39.23	26.47
2010	18.03	15.06
2011	-6.97	2.11
2012	14.90	16.00
2013	55.43	32.39
2014	29.81	13.69
2015	14.43	1.38
2016	20.07	11.96
2017	33.50	21.83
2018	-5.66	-4.38
2019	39.14	31.49
2020	9.69	18.40
2021	28.09	28.71
2022	-5.65	-18.11
2023	29.29	26.29
2024	-2.57	25.02
2025-01	6.40	2.78

Compound Annual Growth	Model	S&P 500
Inception	20.17	11.72
40 Year	18.18	11.65
30 Year	16.80	10.93
25 Year	13.44	8.04
20 Year	14.67	10.64
15 Year	17.86	14.37
10 Year	16.21	13.76
5 Year	11.64	15.17
3 Year	10.90	11.91

Standard Deviation History	Model	S&P 500
Inception	20.91	16.36
40 Year	19.94	16.55
30 Year	20.16	16.50
25 Year	18.57	16.58
20 Year	17.40	16.24
15 Year	16.77	15.53
10 Year	17.12	16.42
5 Year	20.12	19.77
3 Year	18.73	18.26

Average Monthly Returns	Model	S&P 500
January	2.41	0.90
February	0.81	0.22
March	1.70	1.19
April	2.58	1.76
May	1.20	1.05
June	0.94	0.62
July	1.37	1.35
August	0.77	0.39
September	-0.54	-0.78
October	0.21	0.72
November	4.29	2.32
December	2.61	1.34
May-Oct	3.75	2.63
Nov-Apr	14.61	8.45

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Technology Model

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