

2x ETF Timing Model

	<u>Model</u>	<u>S&P 500</u>		<u>Model</u>	<u>S&P 500</u>		<u>Model</u>	<u>S&P 500</u>
			Annual Returns			Compound Annual Growth		
Sharpe	0.86	0.58	2007	8.39	5.49	Inception	17.52	10.06
Skew	-1.40	-0.77	2008	11.83	-37.00	15 Year	18.39	15.63
Kurtosis	10.71	1.39	2009	60.91	26.47	10 Year	13.29	12.96
Max drawdown	-38.53	-50.95	2010	24.98	15.06	5 Year	8.69	15.05
Up Capture	1.11		2011	14.43	2.11	3 Year	6.26	11.49
Down Capture	0.79		2012	16.46	16.00			
Alpha	7.95		2013	40.74	32.39	Standard Deviation History		
Beta	0.89		2014	25.60	13.69	Inception	20.30	17.22
Up Beta	1.08		2015	11.88	1.38	15 Year	21.63	15.79
Down Beta	0.56		2016	12.71	11.96	10 Year	23.61	16.25
Correlation	0.78		2017	23.93	21.83	5 Year	32.05	19.97
Up Correlation	0.73		2018	16.31	-4.38	3 Year	26.57	18.90
Down Correlation	0.39		2019	18.81	31.49			
			2020	-1.03	18.40	Average Monthly Returns		
Positive months	125	138	2021	27.88	28.71	January	0.56	-0.03
Negative months	82	69	2022	-31.52	-18.11	February	1.35	0.14
Win rate	60.39	66.67	2023	38.17	26.29	March	-0.07	1.59
			2024-03	9.09	10.56	April	2.08	2.42
Positive quarters	55	51				May	1.69	0.35
Negative quarters	14	18				June	0.77	-0.23
Win rate	79.71	73.91				July	2.69	2.63
						August	0.51	-0.03
Positive years	15	14				September	-0.48	-1.04
Negative years	2	3				October	2.65	0.86
Win Rate	88.24	82.35				November	3.12	2.11
						December	1.40	0.86
						May-Oct	5.18	1.68
						Nov-Apr	11.09	7.95
Range of Historical Rolling CAGRs:								
Best 1-year	77.15	56.35						
Worst 1-year	-33.03	-43.32						
Best 3-year	36.94	26.07						
Worst 3-year	-5.51	-9.81						
Best 5-year	31.17	23.00						
Worst 5-year	2.49	-0.92						
Best 10-year	24.41	16.67						
Worst 10-year	11.13	6.94						

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