All Assets RORO Rotation Model

	Model	S&P 500
Sharpe	1.53	0.62
Skew	0.25	-0.74
Kurtosis	0.58	1.57
Max drawdown	-11.24	-50.95
Ulcer Index	2.55	11.89
Up Capture	0.83	
Down Capture	0.28	
Alpha	12.63	
Beta	0.48	
Up Beta	0.71	
Down Beta	0.09	
Correlation	0.65	
Up Correlation	0.64	
Down Correlation	0.11	
Positive months	201	197
Negative months	97	101
Win rate	67.45	66.11
Positive quarters	76	73
Negative quarters	23	26
Win rate	76.77	73.74
Positive years	24	20
Negative years	0	4
Win Rate	100.00	83.33

Range of Historical Rolling CAGRs:

Best 1-year	68.41	56.35
Worst 1-year	-2.33	-43.32
Best 3-year	42.20	26.07
Worst 3-year	5.99	-15.11
Best 5-year	29.65	23.00
Worst 5-year	6.80	-6.64
Best 10-year	21.39	16.67
Worst 10-year	11.64	2.92

Annual Returns

	Model	S&P 500
2002	2.51	-22.10
2003	37.32	28.69
2004	18.95	10.88
2005	15.13	4.91
2006	21.94	15.79
2007	24.06	5.49
2008	2.40	-37.00
2009	60.63	26.47
2010	17.25	15.06
2011	8.81	2.11
2012	11.06	16.00
2013	10.23	32.39
2014	10.42	13.69
2015	1.69	1.38
2016	14.37	11.96
2017	8.70	21.83
2018	2.54	-4.38
2019	37.67	31.49
2020	57.25	18.40
2021	21.82	28.71
2022	14.94	-18.11
2023	17.88	26.29
2024	6.81	25.02
2025	19.76	17.88
2026-10	20.69	11.77

Compound Annual Growth

	Model	S&P 500
Inception	17.86	9.93
20 Year	17.83	10.99
15 Year	16.24	14.81
10 Year	20.35	15.44
5 Year	15.75	12.06
3 Year	18.58	23.40

Standard Deviation History

Inception	11.66	16.02
20 Year	12.04	16.59
15 Year	10.88	14.73
10 Year	12.22	16.46
5 Year	13.41	16.40
3 Year	10.45	12.84

Average Monthly Returns

January	1.75	0.06
February	0.79	0.03
March	1.66	0.81
April	2.17	1.83
May	1.60	1.12
June	0.46	-0.01
July	1.51	1.71
August	0.83	0.44
September	0.89	-0.82
October	1.67	1.28
November	1.55	2.41
December	1.56	0.67
May-Oct	5.29	2.43
Nov-Apr	11.15	7.10

All Assets RORO Rotation Model

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