

All Assets RORO Rotation 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	1.51	0.54	2002	2.51	-22.10	Inception	17.88	8.94
Skew	0.29	-0.75	2003	37.32	28.69	20 Year	18.16	10.01
Kurtosis	0.60	1.48	2004	18.95	10.88	15 Year	17.69	14.61
Max drawdown	-11.24	-50.95	2005	15.13	4.91	10 Year	17.59	12.41
Up Capture	0.86		2006	21.94	15.79	5 Year	27.52	13.19
Down Capture	0.30		2007	24.06	5.49	3 Year	15.12	8.06
Alpha	13.05		2008	2.40	-37.00			
Beta	0.49		2009	60.63	26.47	Standard Deviation History		
Up Beta	0.74		2010	17.25	15.06	Inception	11.81	16.40
Down Beta	0.08		2011	8.81	2.11	20 Year	12.03	16.19
Correlation	0.67		2012	11.06	16.00	15 Year	12.38	15.70
Up Correlation	0.67		2013	10.23	32.39	10 Year	11.72	16.35
Down Correlation	0.10		2014	10.42	13.69	5 Year	15.19	20.10
			2015	1.69	1.38	3 Year	14.86	18.96
Positive months	180	178	2016	14.37	11.96			
Negative months	88	90	2017	8.70	21.83	Average Monthly Returns		
Win rate	67.16	66.42	2018	2.54	-4.38	January	1.56	-0.11
			2019	37.67	31.49	February	0.92	0.12
Positive quarters	68	65	2020	57.25	18.40	March	1.59	1.36
Negative quarters	21	24	2021	21.82	28.71	April	2.12	1.59
Win rate	76.40	73.03	2022	14.94	-18.11	May	1.65	0.54
			2023	17.88	26.29	June	0.63	-0.36
Positive years	22	18	2024-04	2.85	6.04	July	1.55	1.78
Negative years	0	4				August	0.51	0.18
Win Rate	100.00	81.82				September	0.56	-1.18
						October	1.78	1.43
Range of Historical Rolling CAGRs:						November	1.61	2.36
Best 1-year	68.41	56.35				December	1.94	0.84
Worst 1-year	-2.33	-43.32						
						May-Oct	4.89	0.97
Best 3-year	42.20	26.07				Nov-Apr	11.53	7.58
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						

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