

Open Architecture Style Box 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	1.25	0.48	1999	19.42	21.06	Inception	15.42	7.91
Skew	0.48	-0.66	2000	12.30	-9.09	25 Year	15.40	7.78
Kurtosis	2.60	1.09	2001	6.99	-11.86	20 Year	15.42	10.15
Max drawdown	-13.83	-50.95	2002	0.68	-22.10	15 Year	18.24	15.63
Up Capture	0.82		2003	44.36	28.69	10 Year	17.04	12.96
Down Capture	0.35		2004	4.08	10.88	5 Year	24.14	15.05
Alpha	10.86		2005	18.08	4.91	3 Year	15.06	11.49
Beta	0.53		2006	5.65	15.79			
Up Beta	0.71		2007	12.66	5.49	Standard Deviation History		
Down Beta	0.26		2008	-0.90	-37.00	Inception	12.32	16.65
Correlation	0.70		2009	34.33	26.47	25 Year	12.31	16.68
Up Correlation	0.60		2010	21.03	15.06	20 Year	12.79	16.16
Down Correlation	0.35		2011	5.51	2.11	15 Year	14.15	15.79
Positive months	183	195	2012	10.61	16.00	10 Year	14.81	16.25
Negative months	102	108	2013	32.97	32.39	5 Year	18.11	19.97
Win rate	60.40	64.36	2014	5.09	13.69	3 Year	14.88	18.90
			2015	4.00	1.38			
Positive quarters	76	71	2016	21.80	11.96	Average Monthly Returns		
Negative quarters	23	30	2017	15.75	21.83	January	1.64	-0.01
Win rate	75.25	70.30	2018	-4.90	-4.38	February	1.32	-0.46
			2019	22.92	31.49	March	0.95	1.46
Positive years	22	19	2020	55.33	18.40	April	1.92	1.95
Negative years	3	6	2021	24.34	28.71	May	1.02	0.33
Win Rate	88.00	76.00	2022	-1.55	-18.11	June	1.04	-0.10
			2023	32.51	26.29	July	1.54	1.34
Positive positions	186		2024-03	8.06	10.56	August	0.58	0.12
Average gain	9.98					September	0.02	-1.70
Negative positions	52					October	0.47	1.57
Average loss	-4.50					November	2.50	2.13
Trades	404					December	1.33	1.02
... per month	1.34							
						May-Oct	4.20	-0.01
						Nov-Apr	10.14	7.66
Range of Historical Rolling CAGRs:								
Best 1-year	106.22	56.35						
Worst 1-year	-9.02	-43.32						
Best 3-year	33.40	26.07						
Worst 3-year	2.72	-16.08						
Best 5-year	25.37	23.00						
Worst 5-year	7.03	-6.64						
Best 10-year	18.27	16.67						
Worst 10-year	10.24	-3.43						

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