

ROROSector Rotation Model for Open Architecture 401k

	<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	1.47	0.46	1999	25.91	21.06	Inception	15.46	7.71
Skew	0.04	-0.65	2000	-1.72	-9.09	25 Year	15.40	7.44
Kurtosis	0.99	1.06	2001	8.40	-11.86	20 Year	15.60	10.01
Max drawdown	-12.29	-50.95	2002	13.61	-22.10	15 Year	16.38	14.61
Up Capture	0.81		2003	36.48	28.69	10 Year	15.00	12.41
Down Capture	0.33		2004	20.38	10.88	5 Year	17.53	13.19
Alpha	11.50		2005	9.44	4.91	3 Year	8.51	8.06
Beta	0.47		2006	24.83	15.79			
Up Beta	0.54		2007	13.89	5.49	Standard Deviation History		
Down Beta	0.18		2008	-1.86	-37.00	Inception	10.54	16.65
Correlation	0.73		2009	35.71	26.47	25 Year	10.57	16.70
Up Correlation	0.58		2010	19.97	15.06	20 Year	10.88	16.19
Down Correlation	0.28		2011	5.75	2.11	15 Year	11.43	15.70
			2012	18.04	16.00	10 Year	11.40	16.35
Positive months	192	195	2013	23.48	32.39	5 Year	14.03	20.10
Negative months	97	109	2014	9.98	13.69	3 Year	13.06	18.96
Win rate	63.16	64.14	2015	6.30	1.38			
			2016	8.50	11.96	Average Monthly Returns		
Positive quarters	81	71	2017	18.98	21.83	January	1.27	-0.01
Negative quarters	18	30	2018	1.99	-4.38	February	1.17	-0.46
Win rate	80.20	70.30	2019	26.77	31.49	March	1.16	1.46
			2020	35.23	18.40	April	1.33	1.72
Positive years	23	19	2021	24.99	28.71	May	1.14	0.33
Negative years	2	6	2022	1.21	-18.11	June	0.74	-0.10
Win Rate	92.00	76.00	2023	14.28	26.29	July	1.68	1.34
			2024-04	4.22	6.04	August	0.81	0.12
Positive positions	205					September	0.08	-1.70
Average gain	8.93					October	1.38	1.57
Negative positions	60					November	2.39	2.13
Average loss	-4.46					December	1.23	1.02
Trades	366					May-Oct	4.44	-0.01
... per month	1.21					Nov-Apr	9.92	7.43
Range of Historical Rolling CAGRs:								
Best 1-year	66.37	56.35						
Worst 1-year	-4.29	-43.32						
Best 3-year	28.92	26.07						
Worst 3-year	5.24	-16.08						
Best 5-year	22.53	23.00						
Worst 5-year	9.01	-6.64						
Best 10-year	18.68	16.67						
Worst 10-year	12.24	-3.43						

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