All Assets RORO Rotation Model (No UGA and GBTC)

	Model	S&P 500
Sharpe	1.46	0.59
Skew	0.26	-0.77
Kurtosis	0.54	1.54
Max drawdown	-10.96	-50.95
Up Capture	0.79	
Down Capture	0.33	
Alpha	10.66	
Beta	0.48	
Up Beta	0.67	
Down Beta	0.14	
Correlation	0.71	
Up Correlation	0.66	
Down Correlation	0.21	
Positive months	183	184
Negative months	92	91
Win rate	66.55	66.91
Positive quarters	71	67
Negative quarters	20	24
Win rate	78.02	73.63
Positive years	22	18
Negative years	0	4
Win Rate	100.00	81.82

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	57.53	56.35
Worst 1-year	-1.81	-43.32
Best 3-year	28.52	26.07
Worst 3-year	6.17	-15.11
Best 5-year	25.55	23.00
Worst 5-year	6.99	-6.64
Best 10-year	21.04	16.67
Worst 10-year	9.42	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	7.99	-37.00
2009	50.89	26.47
2010	17.59	15.06
2011	6.46	2.11
2012	11.06	16.00
2013	10.23	32.39
2014	10.42	13.69
2015	2.23	1.38
2016	15.01	11.96
2017	10.17	21.83
2018	2.54	-4.38
2019	14.14	31.49
2020	47.72	18.40
2021	18.13	28.71
2022	9.37	-18.11
2023	10.94	26.29
2024-11	7.83	28.07

Compound Annual Growth	Model	S&P 500
Inception	15.62	9.60
20 Year	15.33	10.67
15 Year	12.63	14.21
10 Year	13.40	13.35
5 Year	18.27	15.77
3 Year	11.08	11.44

Standard Deviation History	Model	S&P 500
Inception	10.74	16.27
20 Year	10.94	16.24
15 Year	10.24	15.55
10 Year	9.59	16.44
5 Year	12.24	19.70
3 Year	10.82	18.69

Average Monthly Returns	Model	S&P 500
January	1.26	-0.11
February	0.74	0.12
March	1.23	1.36
April	1.84	1.59
May	0.92	0.73
June	0.18	-0.19
July	1.70	1.76
August	0.67	0.27
September	0.70	-1.03
October	1.51	1.33
November	1.82	2.51
December	1.97	0.84
May-Oct	4.17	1.54
Nov-Apr	10.37	7.63

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