Global Style Box Rotation Model

	<u>Model</u>	S&P 500		<u>Model</u>	S&P 500		<u>Model</u>	S&P 500
			Annual			Compound Annua	al	
			Returns			Growth		
Sharpe	1.01	0.46	1999	35.34	21.06	Inception	20.73	7.71
Skew	-0.35	-0.65	2000	47.28	-9.09	25 Year	20.20	7.44
Kurtosis	1.31	1.06	2001	26.14	-11.86	20 Year	17.34	10.01
Max drawdown	-39.86	-50.95	2002	15.72	-22.10	15 Year	18.50	14.61
Up Capture	1.24		2003	62.38	28.69	10 Year	15.36	12.41
Down Capture	0.69		2004	19.20	10.88	5 Year	15.71	13.19
Alpha	12.48		2005	15.18	4.91	3 Year	13.88	8.06
Beta	0.95		2006	22.84	15.79	Otan Jan J Day Jati		
Up Beta	1.03		2007	46.34	5.49	Standard Deviation History	n	
Down Beta	0.94		2008	-26.99	-37.00	•	20 57	4C CE
Correlation	0.78		2009	35.63	26.47	Inception	20.57	16.65
Up Correlation	0.64		2010	31.37	15.06	25 Year	20.62	16.70
Down Correlation	0.62		2011	2.85	2.11	20 Year	20.44	16.19
Daniti va vanautha	400	405	2012	27.62	16.00	15 Year	19.87	15.70
Positive months	192	195	2013	41.95	32.39	10 Year	20.55	16.35
Negative months	112	109	2014	6.75	13.69	5 Year	24.35	20.10
Win rate	63.16	64.14	2015	2.21	1.38	3 Year	22.80	18.96
Desition of the second	75	74	2016	23.79	11.96	A		
Positive quarters	75	71	2017	12.44	21.83	Average Monthly Returns		
Negative quarters		30	2018	10.29	-4.38		4 40	0.04
Win rate	74.26	70.30	2019	33.33	31.49	January	1.49	-0.01
Docitiva	0.4	40	2020	13.17	18.40	February	1.51	-0.46
Positive years	24 1	19 6	2021 2022	23.77	28.71	March	0.93	1.46 1.72
Negative years			2022	9.99	-18.11 26.29	April	2.20	0.33
Win Rate	96.00	76.00	2023 2024-04	15.92 4.79	6.04	May	1.10 0.87	-0.10
Docitivo pocitiono	961		2024-04	4.79	0.04	June	2.64	1.34
Positive positions	15.01					July August	0.51	0.12
Average gain Negative position						September	-0.90	-1.70
Average loss	-11.21					October	2.30	1.57
Average 1055	-11.21					November	3.74	2.13
Trades	2349					December	3.74 2.44	1.02
per month	2349 7.77					December	2.44	1.02
per monu	1.11					May-Oct	4.22	-0.01
Range of Histori	cal					Nov-Apr	14.62	7.43
Rolling CAGRs:	Cai					Νον-Αρι	14.02	7.43
Best 1-year	76.92	56.35						
Worst 1-year	-31.02	-43.32						
vvoist i your	01.02	40.02						
Best 3-year	39.60	26.07						
Worst 3-year	3.89	-16.08						
1121210 , 001	2.50	10.00						
Best 5-year	37.30	23.00						
Worst 5-year	7.36	-6.64						
,						A		
Best 10-year	24.31	16.67					ALLA KI	Γ 15.75
Worst 10-year	12.44	-3.43					MAU?	ı.pro
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