# Global Style Box Rotation Model

| | Model | S&P 1500 |
|---|---|---|
| Sharpe | 0.92 | 0.42 |
| Skew | -0.36 | -0.68 |
| Kurtosis | 1.29 | 1.30 |
| Max drawdown | -39.86 | -52.38 |
| Ulcer Index | 8.00 | 16.14 |
| Up Capture | 1.26 | |
| Down Capture | 0.72 | |
| Alpha | 11.96 | |
| Beta | 0.97 | |
| Up Beta | 1.05 | |
| Down Beta | 0.92 | |
| Correlation | 0.77 | |
| Up Correlation | 0.64 | |
| Down Correlation | 0.58 | |
| | | |
| Positive months | 210 | 205 |
| Negative months | 124 | 128 |
| Win rate | 62.87 | 61.38 |
| | | |
| Positive quarters | 81 | 76 |
| Negative quarters | 30 | 35 |
| Win rate | 72.97 | 68.47 |
| | | |
| Positive years | 26 | 19 |
| Negative years | 1 | 8 |
| Win Rate | 96.30 | 70.37 |
| | | |
| Positive positions | 899 | |
| Average gain | 15.27 | |
| Negative positions | 522 | |
| Average loss | -11.20 | |
| | | |
| Trades | 2545 | |
| ... per month | 7.75 | |

**Range of Historical Rolling CAGRs:**

| | | |
|---|---|---|
| Best 1-year | 76.92 | 56.08 |
| Worst 1-year | -31.02 | -44.56 |
| | | |
| Best 3-year | 39.60 | 23.83 |
| Worst 3-year | 3.89 | -16.92 |
| | | |
| Best 5-year | 37.30 | 20.99 |
| Worst 5-year | 7.36 | -8.15 |
| | | |
| Best 10-year | 24.31 | 14.45 |
| Worst 10-year | 12.44 | -4.31 |

**Annual Returns**

| | Model | S&P 1500 |
|---|---|---|
| 1999 | 35.34 | 18.78 |
| 2000 | 47.28 | -8.03 |
| 2001 | 26.14 | -11.77 |
| 2002 | 15.72 | -22.53 |
| 2003 | 62.38 | 27.37 |
| 2004 | 19.20 | 9.96 |
| 2005 | 15.18 | 3.83 |
| 2006 | 22.84 | 13.28 |
| 2007 | 46.34 | 3.60 |
| 2008 | -26.99 | -38.16 |
| 2009 | 35.63 | 24.33 |
| 2010 | 31.37 | 14.17 |
| 2011 | 2.85 | -0.26 |
| 2012 | 27.62 | 13.67 |
| 2013 | 41.95 | 30.12 |
| 2014 | 6.75 | 10.88 |
| 2015 | 2.21 | -1.03 |
| 2016 | 23.79 | 10.65 |
| 2017 | 12.44 | 18.80 |
| 2018 | 10.29 | -7.55 |
| 2019 | 33.33 | 29.44 |
| 2020 | 13.17 | 15.81 |
| 2021 | 23.77 | 26.66 |
| 2022 | 9.99 | -19.12 |
| 2023 | 15.92 | 23.41 |
| 2024 | 7.57 | 22.24 |
| 2025 | 4.78 | 15.51 |
| 2026-10 | 13.64 | 10.87 |

**Compound Annual Growth**

| | Model | S&P 1500 |
|---|---|---|
| Inception | 19.56 | 6.97 |
| 25 Year | 18.46 | 8.32 |
| 20 Year | 16.13 | 8.86 |
| 15 Year | 16.09 | 12.52 |
| 10 Year | 16.23 | 13.19 |
| 5 Year | 11.14 | 10.06 |
| 3 Year | 15.60 | 21.35 |

**Standard Deviation History**

| | | |
|---|---|---|
| Inception | 21.27 | 16.53 |
| 25 Year | 21.57 | 16.32 |
| 20 Year | 22.14 | 16.96 |
| 15 Year | 20.64 | 15.06 |
| 10 Year | 23.67 | 16.88 |
| 5 Year | 25.70 | 16.70 |
| 3 Year | 26.97 | 12.84 |

**Average Monthly Returns**

| | | |
|---|---|---|
| January | 1.77 | 0.09 |
| February | 1.62 | -0.60 |
| March | 0.02 | 0.81 |
| April | 2.55 | 1.84 |
| May | 1.46 | 0.66 |
| June | 0.93 | 0.06 |
| July | 2.02 | 1.22 |
| August | 0.86 | 0.15 |
| September | -0.47 | -1.49 |
| October | 2.03 | 1.23 |
| November | 3.41 | 2.08 |
| December | 1.75 | 0.75 |
| | | |
| May-Oct | 4.80 | 0.60 |
| Nov-Apr | 13.14 | 6.21 |

# Global Style Box Rotation Model

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