



# Trade Rationale

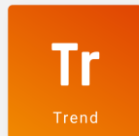
DECEMBER MIDMONTH 2022

# Trend Level Element

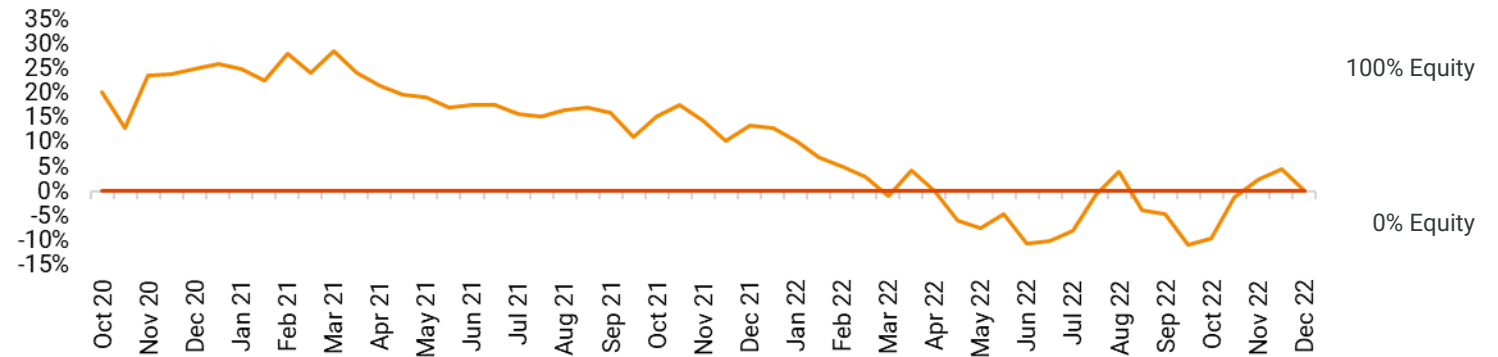


## TRADE RATIONALE

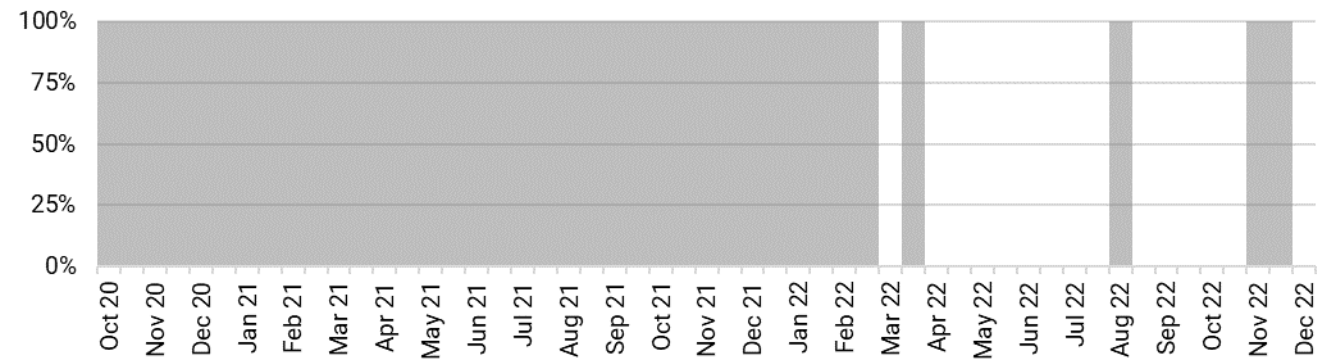
Trend moved to a negative view of equities. Being data-driven sometimes means decisions are made by incredibly small margins. Although markets responded positively to a lower-than-expected inflation reading earlier this week, the Fed unexpectedly set expectations for higher terminal interest rates than anticipated. As of December 15, 2022, market trends have broken to the downside by 0.016%. Therefore, the Trend Element will reduce equity exposure again.



## SIGNAL



## HISTORICAL EXPOSURE



Source: Helios Quantitative Research, Bloomberg

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# Contrarian Level Element

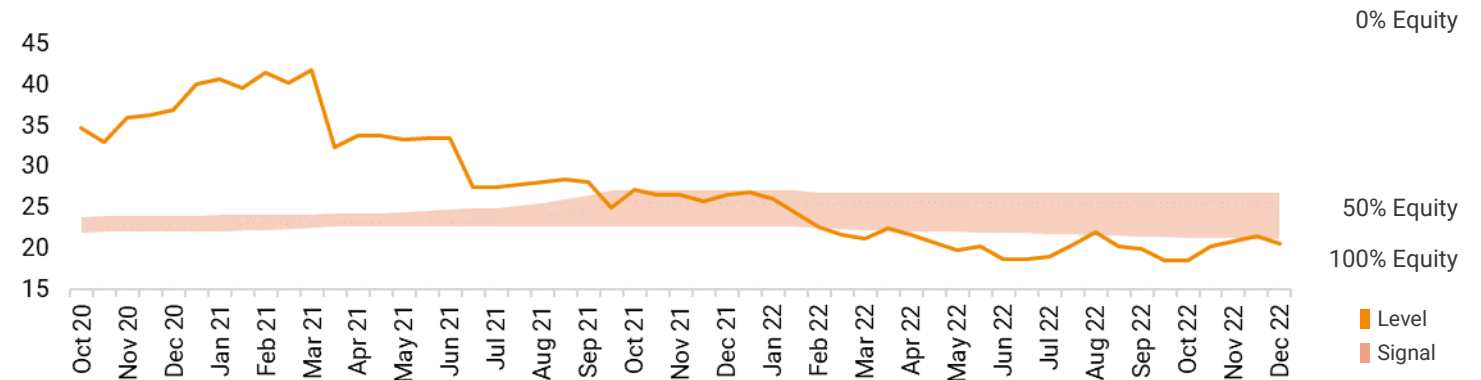


## TRADE RATIONALE

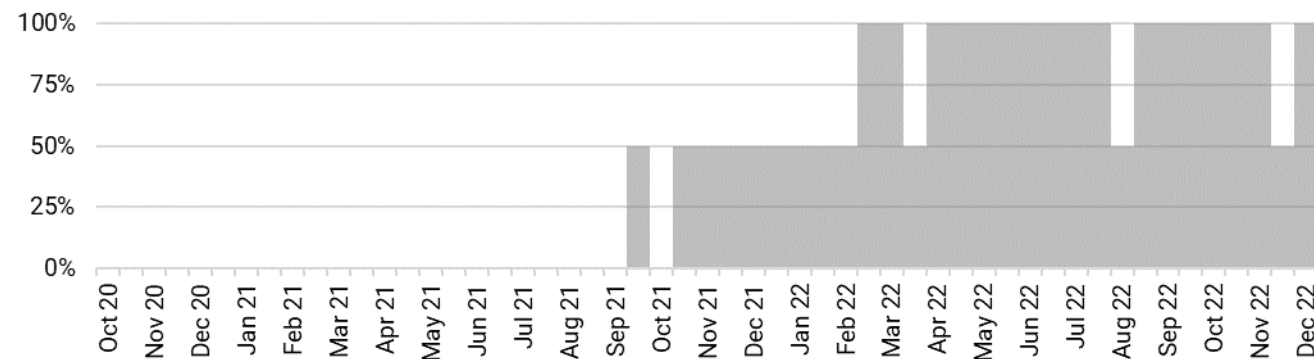
Contrarian moved to a positive view of equities. As market values have fallen this week due to the Fed unexpectedly setting higher terminal rate expectations, the Contrarian Element has identified the pullback as an opportunity to purchase equities at this lower valuation. Therefore, Contrarian will move from a neutral weight (50/50) exposure to 100% equities. We continue to see this calculation vacillating between "fairly valued" versus "opportunistic" as market values fluctuate in the short term.



## SIGNAL



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# Model Changes



## Revo Turnkey

These models use the Trend & Economic Level Elements and the Active Style Elements. For this series of models, we added exposure to the US Aggregate, US Short Term Aggregate, & US Treasury Fixed Income asset classes. We reduced exposure to all Equity asset classes.

## Revo Spectrum

These models use the Trend, Volatility, Economic & Contrarian Level Elements and the Active+ Style Elements. For this series of models, we added exposure to the US Aggregate, US Short Term Aggregate, & US Treasury Fixed Income asset classes. We reduced exposure to all Equity asset classes.

## Revo Blend

These models use the Trend, Volatility & Economic Level Elements and the Active & Active + Style Elements. For this series of models, we added exposure to the US Aggregate, US Short Term Aggregate, & US Treasury Fixed Income asset classes. We reduced exposure to all Equity asset classes.

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# Definitions & Disclosures

METHODS, DEFINITIONS, AND MORE

# Definitions & Disclosures

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