



Trade Rationale

MARCH MID-MONTH 2026

Volatility Level Element



NEW VOLATILITY

ALLOCATION GRID

	Low Volatility	Transitional Volatility	High Volatility	
Expected Persistence Adds Risk				0% Equity
Expected Persistence Maintains Risk			●	50% Equity
Expected Persistence Reduces Risk	▲			100% Equity

Previous Current



ELEMENT'S RECENT ALLOCATION

Calc. Date	Regime Confidence (Probabilities)			Volatility Regime	Expected Persistence	Equity Allocation	Element's View
	Low Volatility	Transitional Volatility	High Volatility				
13 Mar	0.00%	0.19%	99.81%	High	14.40	50%	Preserve
27 Feb	89.93%	10.06%	0.01%	Low	19.60	100%	Push
13 Feb	99.99%	0.01%	0.00%	Low	18.90	100%	Push
31 Jan	99.99%	0.01%	0.00%	Low	18.50	100%	Push
15 Jan	99.66%	0.34%	0.00%	Low	20.00	100%	Push

Note: Expected Persistence is expressed as average number of days.

- The Element's optimization process determines which persistence is considered long enough to justify an allocation change.
- This threshold dynamically adjusts on each calculation day based on new data, historical context, and risk-adjusted return potential.

Source: Helios Quantitative Research, Bloomberg

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Model Changes



Revo Turnkey

No changes.

Revo Blend

Equity: Slightly reduce exposure to Large Cap Blend, Large Cap Equal Weight, Consumer Staples, Energy and All Cap Low Volatility.

Fixed Income: Slightly increase allocations to US Long-Term Agg, Agency, International Agg, EM Bond and Convertibles.

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