

ETF Style Box Rotation Model

STRATEGY RECAP

The iQUANT.pro ETF Style Box Rotation Model utilizes an elegantly robust and unique strategy that combines style box rotation with monthly technical indicators.

The Model begins with a starting universe of twelve ETF market timing strategies and selects the four strategies furthest from their twelve-month simple moving average. Each market timing strategy is unique to its underlying ETF and can take a long or cash position in any given month. This may create a situation in which cash (or money market) is selected on a monthly basis.

The technical indicators for each style box ETF are listed below:

TECHNICAL INDICATORS USED FOR EACH STYLE BOX ETF

<u>TICKER</u>	<u>STYLE BOX</u>	<u>TECHNICAL INDICATOR – BUY</u>	<u>TECHNICAL INDICATOR - SELL</u>
SPY	LARGE CORE	ON BALANCE VOLUME	PRICE TO 200-DAY SIMPLE MOVING AVERAGE
IVW	LARGE GROWTH	3-MONTH MONEY FLOW INDEX	10 MONTH MONEY FLOW INDEX
IVE	LARGE VALUE	10-DAY MONEY FLOW INDEX	10-DAY MONEY FLOW INDEX
RSP	LARGE EQUAL-WEIGHT	ON BALANCE VOLUME	PRICE TO 200-DAY SIMPLE MOVING AVERAGE
MDY	MID CORE	FLARE-OUT-GROWTH RATIO	3-MONTH MONEY FLOW INDEX
IJK	MID GROWTH	MOVING AVERAGE CONVERGENCE / DIVERGENCE	20- VERSUS 50-DAY SIMPLE MOVING AVERAGE
IJJ	MID VALUE	ONE MONTH RETURN	6-MONTH LOW PRICE
EWMC	MID EQUAL-WEIGHT	3-MONTH RELATIVE STRENGTH INDEX	10-MONTH MONEY FLOW INDEX
IJR	SMALL CORE	14-DAY STOCHASTIC	MOVING AVERAGE CONVERGENCE / DIVERGENCE
IJT	SMALL GROWTH	MCGINLEY DYNAMIC	3 MONTH MONEY FLOW INDEX
IJS	SMALL VALUE	14-DAY STOCHASTIC	20- VERSUS 50-DAY SIMPLE MOVING AVERAGE
EWSC	SMALL EQUAL-WEIGHT	5-DAY VOLUME	ON BALANCE VOLUME

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