

# Open Architecture All Cap Growth Model

	<u>Model</u>	<u>S&amp;P 500</u>		<u>Model</u>	<u>S&amp;P 500</u>		<u>Model</u>	<u>S&amp;P 500</u>
			<b>Annual Returns</b>			<b>Compound Annual Growth</b>		
Sharpe	0.80	0.48	1999	67.44	21.06	Inception	16.44	7.91
Skew	-0.06	-0.66	2000	19.94	-9.09	25 Year	16.11	7.78
Kurtosis	2.03	1.09	2001	19.92	-11.86	20 Year	12.81	10.15
Max drawdown	-44.71	-50.95	2002	-2.72	-22.10	15 Year	17.48	15.63
Up Capture	1.16		2003	67.10	28.69	10 Year	13.78	12.96
Down Capture	0.79		2004	20.24	10.88	5 Year	17.53	15.05
Alpha	8.44		2005	10.18	4.91	3 Year	8.23	11.49
Beta	0.93		2006	7.88	15.79			
Up Beta	0.93		2007	21.36	5.49	<b>Standard Deviation History</b>		
Down Beta	0.88		2008	-34.77	-37.00	Inception	20.52	16.65
Correlation	0.76		2009	43.11	26.47	25 Year	20.40	16.68
Up Correlation	0.59		2010	30.79	15.06	20 Year	19.22	16.16
Down Correlation	0.56		2011	-3.30	2.11	15 Year	19.14	15.79
Positive months	194	195	2012	17.27	16.00	10 Year	19.54	16.25
Negative months	109	108	2013	33.94	32.39	5 Year	24.22	19.97
Win rate	64.03	64.36	2014	4.59	13.69	3 Year	21.08	18.90
			2015	-2.98	1.38			
Positive quarters	71	71	2016	10.56	11.96	<b>Average Monthly Returns</b>		
Negative quarters	30	30	2017	20.58	21.83	January	0.62	-0.01
Win rate	70.30	70.30	2018	6.84	-4.38	February	1.79	-0.46
			2019	24.09	31.49	March	0.62	1.46
Positive years	20	19	2020	59.04	18.40	April	1.83	1.95
Negative years	5	6	2021	8.60	28.71	May	1.49	0.33
Win Rate	80.00	76.00	2022	-9.28	-18.11	June	0.84	-0.10
			2023	15.11	26.29	July	0.59	1.34
Positive positions	349		2024-03	14.54	10.56	August	1.11	0.12
Average gain	9.41					September	-0.70	-1.70
Negative positions	156					October	1.32	1.57
Average loss	-7.01					November	3.49	2.13
Trades	791					December	2.23	1.02
... per month	2.61							
						May-Oct	3.33	-0.01
						Nov-Apr	11.92	7.66
<b>Range of Historical Rolling CAGRs:</b>								
Best 1-year	118.69	56.35						
Worst 1-year	-35.73	-43.32						
Best 3-year	34.71	26.07						
Worst 3-year	-10.96	-16.08						
Best 5-year	33.42	23.00						
Worst 5-year	-1.90	-6.64						
Best 10-year	18.47	16.67						
Worst 10-year	8.19	-3.43						

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