Style Box Rotation Model for Open Architecture 401k

Sharpe		<u>Model</u>	S&P 500		<u>Model</u>	S&P 500		<u>Model</u>	S&P 500
Skew								1	
Max drawdown	Sharpe	1.23	0.46	1999	19.42	21.06	Inception	15.23	7.71
Max drawdown	Skew	0.48	-0.65	2000	12.30	-9.09	25 Year	15.14	7.44
Up Carpture	Kurtosis	2.58	1.06	2001	6.99	-11.86	20 Year	15.44	10.01
Down Capture 0.35 2004 4.08 10.88 5 Year 22.60 13.19	Max drawdown	-13.83	-50.95	2002	0.68	-22.10	15 Year	17.83	14.61
Alpha 10.77 to 10.53 2005 to 18.08 4.91 to 15.79 3 Year 11.76 to 8.06 8.06 to 15.79 Up Beta 0.71 to 2007 to 12.66 to 5.65 to 15.79 3.43 to 26.47 to 10.00 to 1	Up Capture	0.82		2003	44.36	28.69	10 Year	17.15	12.41
Beta 0.53 2006 5.65 15.79 Up Beta 0.71 2007 12.66 5.49 History Correlation 0.71 2008 -0.90 -37.00 History Correlation 0.71 2009 34.33 26.47 Inception 12.34 16.65 Up Correlation 0.00 2010 21.03 15.06 25 Year 12.35 16.70 Down Correlation 0.35 2011 5.51 2.11 20 Year 12.29 16.19 Positive months 183 195 2013 32.97 32.99 10 Year 14.27 16.35 Negative months 183 195 2013 32.97 32.99 10 Year 14.77 16.35 Win rate 60.20 64.14 2015 4.00 1.38 3 Year 14.83 18.86 Positive quarters 76 71 2017 15.75 21.83 Average Monthly Returns 4.00 1.00 1.00	Down Capture	0.35		2004	4.08	10.88	5 Year	22.60	13.19
Up Beta	Alpha	10.77		2005	18.08	4.91	3 Year	11.76	8.06
Down Beta 0.26 2008 -0.90 -37.00 History	Beta	0.53		2006	5.65	15.79			
Correlation 0.71	Up Beta	0.71		2007	12.66	5.49		n	
Up Correlation Down Correlation Down Correlation Down Correlation Down Correlation Pown Pown Pown Pown Pown Pown Pown Po	Down Beta	0.26		2008	-0.90	-37.00	History		
Down Correlation 0.35 2011 5.51 2.11 20 Year 12.79 16.19	Correlation	0.71		2009	34.33	26.47	Inception	12.34	16.65
Positive months	Up Correlation	0.60		2010	21.03	15.06	25 Year	12.35	16.70
Positive months 183 195 2013 32.97 32.39 10 Year 14.77 16.35 Negative months 103 109 2014 5.09 13.69 5 Year 18.27 20.10 Win rate 60.20 64.14 2015 4.00 1.38 3 Year 14.83 18.96 Positive quarters 76 71 2017 15.75 21.83 Returns Negative quarters 23 30 2018 -4.90 -4.38 Returns Win rate 75.25 70.30 2019 22.92 31.49 January 1.64 -0.01 Positive years 22 19 2021 24.34 28.71 March 0.95 1.46 Negative years 3 6 2022 -1.55 -18.11 April 1.73 1.72 Win Rate 88.00 76.00 2023 32.51 26.29 May 1.02 0.33 Positive positions 186 Average gain 9.98 Average gain 9.98 Average gain 9.98 Average gain 9.98 Average loss -4.50 Average loss -4.50 Average loss -4.50 Average form 1.34 Range of Historical Rolling CAGRs: Best 3-year 33.40 26.07 Worst 3-year 2.72 -16.08 Best 5-year 25.37 23.00	Down Correlation	0.35		2011	5.51	2.11	20 Year	12.79	16.19
Negative months 103 109 2014 5.09 13.69 5 Year 18.27 20.10				2012	10.61	16.00	15 Year	14.21	15.70
Win rate	Positive months	183	195	2013	32.97	32.39	10 Year	14.77	16.35
Positive quarters	Negative months	103	109	2014	5.09	13.69	5 Year	18.27	20.10
Positive quarters 76	Win rate	60.20	64.14	2015	4.00	1.38	3 Year	14.83	18.96
Negative quarters 23 30 2018 4.90 -4.38 Returns Win rate 75.25 70.30 2019 22.92 31.49 January 1.64 -0.01 2020 55.33 18.40 February 1.32 -0.46 Negative years 22 19 2021 24.34 28.71 March 0.95 1.46 Negative years 3 6 2022 -1.55 -18.11 April 1.73 1.72 Win Rate 88.00 76.00 2023 32.51 26.29 May 1.02 0.33 Positive positions 186 July 1.54 1.34 Average gain 9.98 Average gain 9.98 Negative positions 52 Average loss -4.50 September 0.02 -1.70 Average loss 404 Surper month 1.34 Range of Historical Ralling CAGRs: Best 1-year 106.22 56.35 Worst 1-year 2.72 -16.08 Best 5-year 25.37 23.00				2016	21.80	11.96			
Win rate 75.25 70.30 2019 22.92 31.49 January 1.64 -0.01 2020 55.33 18.40 February 1.32 -0.46 Positive years 22 19 2021 24.34 28.71 March 0.95 1.46 Negative years 3 6 2022 -1.55 -18.11 April 1.73 1.72 Win Rate 88.00 76.00 2023 32.51 26.29 May 1.02 0.33 2024-04 4.74 6.04 June 1.04 -0.10 Positive positions 186 July 1.54 1.34 Average gain 9.98 August 0.58 0.12 Negative positions 52 Average loss -4.50 September 0.02 -1.70 Average loss -4.50 September 0.02 -1.70 Range of Historical Rolling CAGRs: Best 1-year 106.22 56.35 Worst 1-year 9.02 -43.32 Sest 5-year 25.37 23.00	Positive quarters								
Positive years 22 19 2020 55.33 18.40 February 1.32 -0.46 Negative years 3 6 2022 -1.55 -18.11 April 1.73 1.72 Win Rate 88.00 76.00 2023 32.51 26.29 May 1.02 0.33 2024-04 4.74 6.04 June 1.04 -0.10 Positive positions 186 Average gain 9.98 Average gain 9.98 Negative positions 52 Average loss -4.50 Cotober 0.47 1.57 November 2.50 2.13 Trades 404 per month 1.34	Negative quarters						Returns		
Positive years 22 19 2021 24.34 28.71 March 0.95 1.46 Negative years 3 6 2022 -1.55 -18.11 April 1.73 1.72 Win Rate 88.00 76.00 2023 32.51 26.29 May 1.02 0.33 Positive positions 186 2024-04 4.74 6.04 June 1.04 -0.10 Positive positions 186 Average gain 9.98 August 0.58 0.12 Negative positions 52 August 0.58 0.12 Negative positions 52 August 0.58 0.12 Negative positions 52 August 0.58 0.12 Neyarge loss -4.50 October 0.47 1.57 November 2.50 2.13 Trades 404 December 1.33 1.02 per month 1.34 May-Oct 4.20 -0.01 Range of Historical Rolling CAGRs: Best 1-year 106.22 56.35 Worst 1-year -9.02 -43.32 Best 3-year 33.40 26.07 Worst 3-year 2.72 -16.08 Best 5-year 25.37 23.00	Win rate	75.25	70.30	2019	22.92	31.49	January	1.64	-0.01
Negative years 3 6 2022 -1.55 -18.11 April 1.73 1.72							February		
Win Rate 88.00 76.00 2023 32.51 26.29 May 1.02 0.33 Positive positions of positi	Positive years		19	2021	24.34	28.71	March	0.95	1.46
Positive positions 186 Average gain 9.98 Negative positions 52 Average loss -4.50 Trades 404 per month 1.34 Range of Historical Rolling CAGRs: Best 1-year 106.22 56.35 Worst 1-year 2.72 -16.08 Best 5-year 25.37 23.00 2024-04 4.74 6.04 June 1.04 -0.10 July 1.54 1.34 August 0.58 0.12 September 0.02 -1.70 October 0.47 1.57 November 2.50 2.13 December 1.33 1.02 May-Oct 4.20 -0.01 Nov-Apr 9.94 7.43 Best 5-year 25.37 23.00	Negative years	3	6	2022	-1.55		April	1.73	1.72
Positive positions 186	Win Rate	88.00	76.00				May		
Average gain 9.98 Negative positions 52 Average loss -4.50 Average loss -4.50 Trades 404 per month 1.34 Range of Historical Rolling CAGRs: Best 1-year 106.22 56.35 Worst 1-year 9.02 -43.32 Best 5-year 25.37 23.00 August 0.58 0.12 September 0.02 -1.70 Average loss 0.47 1.57 November 2.50 2.13 To November 1.33 1.02 per month 1.34 May-Oct 4.20 -0.01 Nov-Apr 9.94 7.43 Rolling CAGRs: Best 5-year 25.37 23.00				2024-04	4.74	6.04	June		
Negative positions 52	Positive positions						July		
Average loss -4.50 Average loss -4.50 Coctober 0.47 1.57 November 2.50 2.13 Trades 404 per month 1.34 Range of Historical Rolling CAGRs: Best 1-year 106.22 56.35 Worst 1-year -9.02 -43.32 Best 3-year 33.40 26.07 Worst 3-year 2.72 -16.08 Best 5-year 25.37 23.00									
Trades 404 per month 1.34 Range of Historical Rolling CAGRs: Best 1-year 106.22 56.35 Worst 1-year -9.02 -43.32 Best 3-year 33.40 26.07 Worst 3-year 2.72 -16.08 Best 5-year 25.37 23.00	• .						•		
Trades 404 December 1.33 1.02 May-Oct 4.20 -0.01 Range of Historical Rolling CAGRs: Best 1-year 106.22 56.35 Worst 1-year -9.02 -43.32 Best 3-year 2.72 -16.08 Best 5-year 25.37 23.00	Average loss	-4.50							
per month 1.34 Range of Historical Rolling CAGRs: Best 1-year 106.22 56.35 Worst 1-year -9.02 -43.32 Best 3-year 33.40 26.07 Worst 3-year 2.72 -16.08 Best 5-year 25.37 23.00							November		
Range of Historical Rolling CAGRs: Best 1-year 106.22 56.35 Worst 1-year -9.02 -43.32 Best 3-year 33.40 26.07 Worst 3-year 2.72 -16.08 Best 5-year 25.37 23.00	Trades						December	1.33	1.02
Range of Historical Rolling CAGRs: Best 1-year 106.22 56.35 Worst 1-year -9.02 -43.32 Best 3-year 33.40 26.07 Worst 3-year 2.72 -16.08 Best 5-year 25.37 23.00	per month	1.34							
Rolling CAGRs: Best 1-year 106.22 56.35 Worst 1-year -9.02 -43.32 Best 3-year 33.40 26.07 Worst 3-year 2.72 -16.08 Best 5-year 25.37 23.00							•		
Worst 1-year -9.02 -43.32 Best 3-year 33.40 26.07 Worst 3-year 2.72 -16.08 Best 5-year 25.37 23.00							Nov-Apr	9.94	7.43
Best 3-year 33.40 26.07 Worst 3-year 2.72 -16.08 Best 5-year 25.37 23.00	Best 1-year	106.22	56.35						
Worst 3-year 2.72 -16.08 Best 5-year 25.37 23.00	· ·	-9.02	-43.32						
Worst 3-year 2.72 -16.08 Best 5-year 25.37 23.00	Rest 3-year	33 40	26.07						
Best 5-year 25.37 23.00	· ·								
·	worst 3-year	2.12	-10.00						
Worst 5-year 7.03 -6.64	Best 5-year	25.37	23.00						
	Worst 5-year	7.03	-6.64						
Best 10-year 18.27 16.67	Rest 10-veer	18 27	16 67						-
Best 10-year 18.27 16.67 Worst 10-year 10.24 -3.43 iQUANT.pro	•						IG IG	MAU	i.pro

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