Income Model for Open Architecture 401k

	Model	U.S. Credit Index
Sharpe	1.73	0.88
Skew	0.01	-0.53
Kurtosis	2.03	2.25
Max drawdown	-4.93	-19.57
Up Capture	0.60	
Down Capture	-0.23	
Alpha	6.50	
Beta	0.18	
Up Beta	0.17	
Down Beta	0.14	
Correlation	0.24	
Up Correlation	0.14	
Down Correlation	0.14	
Positive months	228	195
Negative months	76	109
Win rate	75.00	64.14
Positive quarters	82	71
Negative quarters	19	30
Win rate	81.19	70.30
Positive years	23	19
Negative years	2	6
Win Rate	92.00	76.00
Positive positions	410	
Average gain	2.65	
Negative positions	95	
Average loss	-1.77	
Trades	873	
... per month	2.89	

Range of Historical Rolling CAGRs:

Best 1-year	37.54	22.25
Worst 1-year	-4.09	-18.68
Best 3-year	19.43	12.76
Worst 3-year	1.40	-5.33
Best 5-year	14.43	8.96
Worst 5-year	3.23	-0.27
Best 10-year	11.62	8.45
Worst 10-year	4.50	1.51

Annual Returns	Model	U.S. Credit Index
1999	-0.61	8.69
2000	9.59	12.16
2001	2.55	-3.93
2002	7.33	22.25
2003	20.77	3.28
2004	9.25	10.23
2005	4.88	8.57
2006	7.35	-1.96
2007	8.11	9.39
2008	2.99	10.40
2009	28.14	10.52
2010	14.64	7.70
2011	10.29	5.24
2012	11.21	1.96
2013	7.00	4.26
2014	6.84	5.11
2015	1.43	-2.33
2016	7.25	5.63
2017	7.24	6.18
2018	1.38	-2.11
2019	7.77	13.80
2020	7.60	9.35
2021	4.71	-1.08
2022	-2.92	-15.26
2023	7.36	8.18
2024-04	1.29	-2.89

Compound Annual Growth	Model	U.S. Credit Index
Inception	7.46	5.01
25 Year	7.63	5.08
20 Year	7.45	4.30
15 Year	7.87	3.30
10 Year	4.79	1.91
5 Year	4.42	0.78
3 Year	2.66	-3.02
Standard Deviation History		
Inception	4.33	5.71
25 Year	4.31	5.73
20 Year	4.34	5.80
15 Year	4.56	6.23
10 Year	3.58	6.74
5 Year	4.25	8.98
3 Year	4.37	9.45
Average Monthly Returns		
January	0.90	0.65
February	0.22	-0.00
March	0.46	-0.28
April	0.72	0.14
May	0.09	0.64
June	0.36	0.59
July	1.02	0.87
August	0.81	0.59
September	0.74	0.21
October	0.47	0.05
November	0.42	0.76
December	0.99	0.70
May-Oct	3.02	2.90
Nov-Apr	4.19	2.02

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Income Model for Open Architecture 401k

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