

Large Cap Growth Model for Open Architecture 401k

	<u>Model</u>	<u>S&P 500</u>		<u>Model</u>	<u>S&P 500</u>		<u>Model</u>	<u>S&P 500</u>
			Annual Returns			Compound Annual Growth		
Sharpe	0.80	0.46	1999	67.99	21.06	Inception	14.67	7.71
Skew	0.00	-0.65	2000	6.47	-9.09	25 Year	14.02	7.44
Kurtosis	1.16	1.06	2001	11.13	-11.86	20 Year	14.04	10.01
Max drawdown	-41.84	-50.95	2002	-19.73	-22.10	15 Year	17.59	14.61
Up Capture	1.14		2003	42.95	28.69	10 Year	16.74	12.41
Down Capture	0.84		2004	13.56	10.88	5 Year	20.28	13.19
Alpha	6.93		2005	12.17	4.91	3 Year	10.13	8.06
Beta	0.94		2006	11.89	15.79			
Up Beta	0.94		2007	21.12	5.49	Standard Deviation History		
Down Beta	0.85		2008	-32.40	-37.00	Inception	18.45	16.65
Correlation	0.85		2009	40.73	26.47	25 Year	18.32	16.70
Up Correlation	0.72		2010	20.21	15.06	20 Year	16.65	16.19
Down Correlation	0.66		2011	2.92	2.11	15 Year	16.65	15.70
			2012	13.86	16.00	10 Year	17.36	16.35
Positive months	192	195	2013	33.55	32.39	5 Year	20.92	20.10
Negative months	112	109	2014	6.11	13.69	3 Year	18.81	18.96
Win rate	63.16	64.14	2015	5.04	1.38			
			2016	7.59	11.96	Average Monthly Returns		
Positive quarters	71	71	2017	24.30	21.83	January	0.96	-0.01
Negative quarters	30	30	2018	2.32	-4.38	February	1.55	-0.46
Win rate	70.30	70.30	2019	29.88	31.49	March	0.96	1.46
			2020	52.05	18.40	April	1.68	1.72
Positive years	22	19	2021	21.53	28.71	May	1.14	0.33
Negative years	3	6	2022	-14.71	-18.11	June	0.31	-0.10
Win Rate	88.00	76.00	2023	30.34	26.29	July	1.28	1.34
			2024-04	11.91	6.04	August	1.00	0.12
Positive positions	341					September	-1.89	-1.70
Average gain	8.37					October	1.81	1.57
Negative positions	164					November	3.15	2.13
Average loss	-5.26					December	1.73	1.02
Trades	729					May-Oct	1.84	-0.01
... per month	2.41					Nov-Apr	11.83	7.43
Range of Historical Rolling CAGRs:								
Best 1-year	98.66	56.35						
Worst 1-year	-32.87	-43.32						
Best 3-year	33.88	26.07						
Worst 3-year	-8.67	-16.08						
Best 5-year	26.25	23.00						
Worst 5-year	-0.32	-6.64						
Best 10-year	18.89	16.67						
Worst 10-year	6.27	-3.43						

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