International Growth Model for Open Architecture 401k

	Model	MSCI ACWI ex USA
Sharpe	0.77	0.15
Skew	-0.38	-0.73
Kurtosis	1.62	2.05
Max drawdown	-58.20	-55.73
Up Capture	1.30	
Down Capture	0.75	
Alpha	13.17	
Beta	0.97	
Up Beta	0.96	
Down Beta	0.91	
Correlation	0.85	
Up Correlation	0.65	
Down Correlation	0.76	
Positive months	186	173
Negative months	118	131
Win rate	61.18	56.91
Positive quarters	71	60
Negative quarters	30	41
Win rate	70.30	59.41
Positive years	18	16
Negative years	7	9
Win Rate	72.00	64.00
Positive positions	347	
Average gain	10.10	
Negative positions	157	
Average loss	-7.91	
Trades	615	
... per month	2.03	

Range of Historical Rolling CAGRs:

Best 1-year	102.59	59.05
Worst 1-year	-51.94	-49.13
Best 3-year	48.76	31.13
Worst 3-year	-9.61	-19.55
Best 5-year	42.47	23.55
Worst 5-year	-0.24	-7.54
Best 10-year	20.33	9.03
Worst 10-year	6.90	-1.20

Annual Returns	Model	MSCI ACWI ex USA
1999	78.60	26.96
2000	-0.88	-14.17
2001	5.80	-21.45
2002	-4.15	-15.94
2003	59.03	38.59
2004	24.73	20.25
2005	41.99	13.54
2006	35.08	26.34
2007	35.23	11.17
2008	-48.51	-45.25
2009	68.02	39.60
2010	29.32	10.01
2011	-8.82	-16.66
2012	11.25	13.65
2013	30.93	12.82
2014	1.94	-6.26
2015	-1.02	-6.90
2016	9.14	1.67
2017	32.83	24.75
2018	-9.22	-16.93
2019	22.69	18.32
2020	75.61	8.73
2021	3.93	6.20
2022	-10.51	-18.84
2023	10.63	12.60
2024-04	11.80	1.58

Compound Annual Growth	Model	MSCI ACWI ex USA
Inception	16.23	2.78
25 Year	15.89	2.60
20 Year	14.76	3.45
15 Year	15.99	4.35
10 Year	12.83	1.44
5 Year	16.67	2.50
3 Year	3.65	-2.47

Standard Deviation History		
Inception	20.98	18.19
25 Year	21.08	18.27
20 Year	20.31	18.39
15 Year	17.77	17.64
10 Year	17.45	16.55
5 Year	21.32	19.89
3 Year	18.37	18.09

Average Monthly Returns		
January	1.25	-0.73
February	1.50	-0.14
March	0.51	0.38
April	1.75	2.25
May	0.59	-1.34
June	0.55	-0.21
July	1.79	0.94
August	0.68	-0.86
September	-0.50	-1.60
October	1.44	0.58
November	2.94	1.30
December	2.55	2.15
May-Oct	3.11	-3.08
Nov-Apr	11.93	5.79

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