2x ETF Timing Model

	Model	S&P 500
Sharpe	0.86	0.58
Skew	-1.40	-0.77
Kurtosis	10.71	1.39
Max drawdown	-38.53	-50.95
Up Capture	1.11	
Down Capture	0.79	
Alpha	7.95	
Beta	0.89	
Up Beta	1.08	
Down Beta	0.56	
Correlation	0.78	
Up Correlation	0.73	
Down Correlation	0.39	
Positive months	125	138
Negative months	82	69
Win rate	60.39	66.67
Positive quarters	55	51
Negative quarters	14	18
Win rate	79.71	73.91
Positive years	15	14
Negative years	2	3
Win Rate	88.24	82.35

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	77.15	56.35
Worst 1-year	-33.03	-43.32
Best 3-year	36.94	26.07
Worst 3-year	-5.51	-9.81
Best 5-year	31.17	23.00
Worst 5-year	2.49	-0.92
Best 10-year	24.41	16.67
Worst 10-year	11.13	6.94

Annual Returns	Model	S&P 500
2007	8.39	5.49
2008	11.83	-37.00
2009	60.91	26.47
2010	24.98	15.06
2011	14.43	2.11
2012	16.46	16.00
2013	40.74	32.39
2014	25.60	13.69
2015	11.88	1.38
2016	12.71	11.96
2017	23.93	21.83
2018	16.31	-4.38
2019	18.81	31.49
2020	-1.03	18.40
2021	27.88	28.71
2022	-31.52	-18.11
2023	38.17	26.29
2024-03	9.09	10.56

Compound Annual Growth	Model	S&P 500
Inception	17.52	10.06
15 Year	18.39	15.63
10 Year	13.29	12.96
5 Year	8.69	15.05
3 Year	6.26	11.49

Standard Deviation History

	Model	S&P 500
Inception	20.30	17.22
15 Year	21.63	15.79
10 Year	23.61	16.25
5 Year	32.05	19.97
3 Year	26.57	18.90

Average Monthly Returns

	Model	S&P 500
January	0.56	-0.03
February	1.35	0.14
March	-0.07	1.59
April	2.08	2.42
May	1.69	0.35
June	0.77	-0.23
July	2.69	2.63
August	0.51	-0.03
September	-0.48	-1.04
October	2.65	0.86
November	3.12	2.11
December	1.40	0.86
May-Oct	5.18	1.68
Nov-Apr	11.09	7.95

iQUANT.pro Investment Models

40 Days (BRI) Model

	Model	S&P 500
Sharpe	1.06	0.48
Skew	-0.51	-0.66
Kurtosis	1.31	1.09
Max drawdown	-47.08	-50.95
Up Capture	1.44	
Down Capture	0.80	
Alpha	14.62	
Beta	1.09	
Up Beta	1.08	
Down Beta	1.12	
Correlation	0.80	
Up Correlation	0.61	
Down Correlation	0.69	
Positive months	195	195
Negative months	108	108
Win rate	64.36	64.36
Positive quarters	74	71
Negative quarters	27	30
Win rate	73.27	70.30
Positive years	23	19
Negative years	2	6
Win Rate	92.00	76.00
Positive positions	671	
Average gain	14.89	
Negative positions	339	
Average loss	-11.12	
Trades	264	
... per month	0.87	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	109.42	56.35
Worst 1-year	-35.83	-43.32
Best 3-year	61.70	26.07
Worst 3-year	-6.09	-16.08
Best 5-year	50.10	23.00
Worst 5-year	4.95	-6.64
Best 10-year	34.97	16.67
Worst 10-year	18.50	-3.43

Annual Returns	Model	S&P 500
1999	39.09	21.06
2000	10.98	-9.09
2001	20.80	-11.86
2002	28.16	-22.10
2003	69.55	28.69
2004	24.63	10.88
2005	13.12	4.91
2006	30.57	15.79
2007	10.56	5.49
2008	-16.89	-37.00
2009	55.28	26.47
2010	64.14	15.06
2011	12.57	2.11
2012	22.09	16.00
2013	57.04	32.39
2014	4.94	13.69
2015	7.85	1.38
2016	43.44	11.96
2017	32.09	21.83
2018	8.25	-4.38
2019	47.62	31.49
2020	53.37	18.40
2021	25.94	28.71
2022	-15.66	-18.11
2023	14.34	26.29
2024-03	5.49	10.56

Compound Annual Growth	Model	S&P 500
Inception	24.52	7.91
25 Year	24.95	7.78
20 Year	22.86	10.15
15 Year	28.77	15.63
10 Year	21.06	12.96
5 Year	19.50	15.05
3 Year	6.78	11.49

Standard Deviation History	Model	S&P 500
Inception	23.18	16.65
25 Year	23.24	16.68
20 Year	23.01	16.16
15 Year	22.10	15.79
10 Year	21.55	16.25
5 Year	25.91	19.97
3 Year	25.58	18.90

Average Monthly Returns	Model	S&P 500
January	-0.20	-0.01
February	0.70	-0.46
March	2.76	1.46
April	3.40	1.95
May	1.93	0.33
June	0.89	-0.10
July	3.14	1.34
August	1.39	0.12
September	-0.77	-1.70
October	2.79	1.57
November	3.13	2.13
December	2.86	1.02
May-Oct	6.57	-0.01
Nov-Apr	15.44	7.66

iQUANT.pro Investment Models

40 Days Large Cap Model

	Model	S&P 500
Sharpe	0.81	0.48
Skew	-0.27	-0.66
Kurtosis	0.73	1.09
Max drawdown	-41.01	-50.95
Up Capture	1.14	
Down Capture	0.79	
Alpha	7.79	
Beta	0.93	
Up Beta	1.02	
Down Beta	0.80	
Correlation	0.81	
Up Correlation	0.66	
Down Correlation	0.62	
Positive months	191	195
Negative months	112	108
Win rate	63.04	64.36
Positive quarters	71	71
Negative quarters	30	30
Win rate	70.30	70.30
Positive years	21	19
Negative years	4	6
Win Rate	84.00	76.00
Positive positions	265	
Average gain	7.31	
Negative positions	139	
Average loss	-5.17	
Trades	426	
... per month	1.41	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	67.80	56.35
Worst 1-year	-28.67	-43.32
Best 3-year	38.80	26.07
Worst 3-year	-12.70	-16.08
Best 5-year	32.27	23.00
Worst 5-year	0.07	-6.64
Best 10-year	23.13	16.67
Worst 10-year	8.94	-3.43

Annual Returns

	Model	S&P 500
1999	22.66	21.06
2000	26.04	-9.09
2001	9.54	-11.86
2002	-3.38	-22.10
2003	33.38	28.69
2004	29.53	10.88
2005	8.72	4.91
2006	7.42	15.79
2007	7.05	5.49
2008	-28.67	-37.00
2009	48.28	26.47
2010	37.13	15.06
2011	5.02	2.11
2012	22.85	16.00
2013	34.53	32.39
2014	15.26	13.69
2015	0.66	1.38
2016	12.77	11.96
2017	30.33	21.83
2018	-1.60	-4.38
2019	37.15	31.49
2020	19.35	18.40
2021	35.98	28.71
2022	-11.49	-18.11
2023	19.19	26.29
2024-03	13.81	10.56

Compound Annual Growth

	Model	S&P 500
Inception	15.72	7.91
25 Year	16.06	7.78
20 Year	15.25	10.15
15 Year	20.41	15.63
10 Year	16.00	12.96
5 Year	17.36	15.05
3 Year	15.92	11.49

Standard Deviation History

	Model	S&P 500
Inception	19.47	16.65
25 Year	19.53	16.68
20 Year	19.19	16.16
15 Year	19.17	15.79
10 Year	20.50	16.25
5 Year	24.22	19.97
3 Year	23.51	18.90

Average Monthly Returns

	Model	S&P 500
January	-0.03	-0.01
February	0.40	-0.46
March	2.11	1.46
April	3.77	1.95
May	1.38	0.33
June	0.30	-0.10
July	1.03	1.34
August	0.39	0.12
September	-0.92	-1.70
October	0.96	1.57
November	3.82	2.13
December	1.43	1.02
May-Oct	2.18	-0.01
Nov-Apr	12.47	7.66

All Assets ETF Model

	Model	S&P 500
Sharpe	1.14	0.49
Skew	0.10	-0.73
Kurtosis	0.16	1.25
Max drawdown	-17.36	-50.95
Up Capture	0.31	
Down Capture	-0.07	
Alpha	9.39	
Beta	-0.01	
Up Beta	-0.05	
Down Beta	-0.28	
Correlation	-0.02	
Up Correlation	-0.05	
Down Correlation	-0.38	
Positive months	175	184
Negative months	104	95
Win rate	62.72	65.95
Positive quarters	66	67
Negative quarters	27	26
Win rate	70.97	72.04
Positive years	21	18
Negative years	2	5
Win Rate	91.30	78.26
Positive positions	548	
Average gain	6.33	
Negative positions	248	
Average loss	-4.25	
Trades	636	
... per month	2.28	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	34.24	56.35
Worst 1-year	-14.84	-43.32
Best 3-year	20.61	26.07
Worst 3-year	-1.43	-15.11
Best 5-year	16.06	23.00
Worst 5-year	4.68	-6.64
Best 10-year	13.49	16.67
Worst 10-year	6.86	1.30

Annual Returns

	Model	S&P 500
2001	4.51	-11.86
2002	6.98	-22.10
2003	33.45	28.69
2004	16.94	10.88
2005	3.03	4.91
2006	15.37	15.79
2007	3.52	5.49
2008	13.31	-37.00
2009	10.90	26.47
2010	16.43	15.06
2011	17.95	2.11
2012	0.75	16.00
2013	5.76	32.39
2014	12.99	13.69
2015	5.02	1.38
2016	9.29	11.96
2017	12.60	21.83
2018	7.30	-4.38
2019	5.01	31.49
2020	21.21	18.40
2021	17.61	28.71
2022	-1.41	-18.11
2023	-14.84	26.29
2024-03	1.69	10.56

Compound Annual Growth

	Model	S&P 500
Inception	9.30	8.18
20 Year	8.53	10.15
15 Year	7.94	15.63
10 Year	7.01	12.96
5 Year	5.11	15.05
3 Year	-1.43	11.49

Standard Deviation History

	Model	S&P 500
Inception	8.16	16.68
20 Year	8.02	16.16
15 Year	7.99	15.79
10 Year	7.80	16.25
5 Year	8.70	19.97
3 Year	8.14	18.90

Average Monthly Returns

	Model	S&P 500
January	0.47	0.04
February	0.79	-0.28
March	0.62	1.03
April	0.35	2.09
May	0.25	0.55
June	0.27	-0.45
July	0.58	1.66
August	1.35	-0.11
September	0.87	-1.49
October	0.55	1.45
November	1.32	2.58
December	1.50	0.84
May-Oct	3.33	0.16
Nov-Apr	5.58	7.75

iQUANT.pro
Investment Models

All Assets ETF Model (no inverse)

	Model	S&P 500
Sharpe	1.14	0.49
Skew	0.11	-0.73
Kurtosis	0.03	1.25
Max drawdown	-14.50	-50.95
Up Capture	0.41	
Down Capture	0.10	
Alpha	7.33	
Beta	0.17	
Up Beta	0.15	
Down Beta	-0.00	
Correlation	0.35	
Up Correlation	0.20	
Down Correlation	-0.00	
Positive months	169	184
Negative months	110	95
Win rate	60.57	65.95
Positive quarters	68	67
Negative quarters	25	26
Win rate	73.12	72.04
Positive years	21	18
Negative years	2	5
Win Rate	91.30	78.26
Positive positions	560	
Average gain	6.07	
Negative positions	267	
Average loss	-4.21	
Trades	598	
... per month	2.15	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	32.53	56.35
Worst 1-year	-8.43	-43.32
Best 3-year	18.92	26.07
Worst 3-year	0.69	-15.11
Best 5-year	14.34	23.00
Worst 5-year	5.62	-6.64
Best 10-year	12.46	16.67
Worst 10-year	6.67	1.30

Annual Returns	Model	S&P 500
2001	1.89	-11.86
2002	7.39	-22.10
2003	29.44	28.69
2004	16.06	10.88
2005	3.35	4.91
2006	13.56	15.79
2007	2.90	5.49
2008	5.11	-37.00
2009	14.61	26.47
2010	15.76	15.06
2011	14.32	2.11
2012	4.14	16.00
2013	5.76	32.39
2014	12.87	13.69
2015	3.50	1.38
2016	9.73	11.96
2017	12.35	21.83
2018	1.18	-4.38
2019	8.42	31.49
2020	19.71	18.40
2021	17.61	28.71
2022	-8.43	-18.11
2023	-1.85	26.29
2024-03	1.25	10.56

Compound Annual Growth	Model	S&P 500
Inception	8.77	8.18
20 Year	8.20	10.15
15 Year	8.56	15.63
10 Year	7.13	12.96
5 Year	6.20	15.05
3 Year	0.69	11.49

Standard Deviation History	Model	S&P 500
Inception	7.70	16.68
20 Year	7.82	16.16
15 Year	7.85	15.79
10 Year	7.86	16.25
5 Year	9.26	19.97
3 Year	9.35	18.90

Average Monthly Returns	Model	S&P 500
January	0.61	0.04
February	0.60	-0.28
March	0.94	1.03
April	0.45	2.09
May	0.41	0.55
June	-0.16	-0.45
July	0.79	1.66
August	1.10	-0.11
September	0.15	-1.49
October	0.37	1.45
November	1.89	2.58
December	1.24	0.84
May-Oct	2.30	0.16
Nov-Apr	6.10	7.75

iQUANT.pro Investment Models

All Assets Hedge Model

	Model	S&P 500
Sharpe	1.47	0.70
Skew	-0.19	-0.85
Kurtosis	0.88	2.81
Max drawdown	-12.25	-50.95
Up Capture	0.56	
Down Capture	0.14	
Alpha	10.21	
Beta	0.26	
Up Beta	0.19	
Down Beta	0.10	
Correlation	0.45	
Up Correlation	0.23	
Down Correlation	0.13	
Positive months	358	338
Negative months	161	181
Win rate	68.98	65.13
Positive quarters	133	126
Negative quarters	40	47
Win rate	76.88	72.83
Positive years	40	35
Negative years	3	8
Win Rate	93.02	81.40
Positive positions	1728	
Average gain	10.18	
Negative positions	761	
Average loss	-8.34	
Trades	3741	
... per month	7.22	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	55.32	61.18
Worst 1-year	-8.91	-43.32
Best 3-year	40.06	33.30
Worst 3-year	-0.22	-16.08
Best 5-year	31.83	29.63
Worst 5-year	4.04	-6.64
Best 10-year	19.07	19.49
Worst 10-year	5.66	-3.43

Annual Returns	Model	S&P 500
1981	28.35	-4.95
1982	19.34	21.55
1983	24.82	22.55
1984	23.46	6.25
1985	49.69	31.74
1986	26.98	18.67
1987	3.23	5.25
1988	8.13	16.62
1989	15.82	31.68
1990	-2.74	-3.10
1991	18.72	30.46
1992	21.63	7.62
1993	20.14	10.07
1994	3.13	1.32
1995	25.83	37.59
1996	20.00	22.96
1997	33.37	33.38
1998	10.97	28.57
1999	6.40	21.06
2000	7.41	-9.09
2001	10.34	-11.86
2002	3.05	-22.10
2003	16.04	28.69
2004	22.75	10.88
2005	9.90	4.91
2006	19.48	15.79
2007	4.70	5.49
2008	19.61	-37.00
2009	14.42	26.47
2010	9.93	15.06
2011	7.33	2.11
2012	5.71	16.00
2013	26.05	32.39
2014	12.19	13.69
2015	0.02	1.38
2016	4.38	11.96
2017	21.09	21.83
2018	0.35	-4.38
2019	3.98	31.49
2020	11.38	18.40
2021	13.30	28.71
2022	-0.47	-18.11
2023	-6.68	26.29
2024-03	5.69	10.56

Compound Annual Growth	Model	S&P 500
Inception	13.36	11.58
40 Year	12.55	11.67
30 Year	11.06	10.66
25 Year	9.75	7.78
20 Year	9.59	10.15
15 Year	8.18	15.63
10 Year	6.04	12.96
5 Year	4.99	15.05
3 Year	-0.22	11.49

Standard Deviation History	Model	S&P 500
Inception	9.10	16.50
40 Year	9.00	16.64
30 Year	8.65	16.46
25 Year	8.83	16.68
20 Year	9.04	16.16
15 Year	9.08	15.79
10 Year	8.91	16.25
5 Year	9.47	19.97
3 Year	10.54	18.90

Average Monthly Returns	Model	S&P 500
January	1.16	0.95
February	1.49	0.40
March	1.39	1.35
April	0.72	1.73
May	1.18	1.02
June	1.05	0.36
July	0.90	1.19
August	0.63	0.19
September	0.56	-0.99
October	0.81	1.24
November	1.58	2.00
December	1.06	1.51
May-Oct	4.31	1.77
Nov-Apr	8.20	9.19

iQUANT.pro Investment Models

All Assets RORO Rotation Model

	Model	S&P 500
Sharpe	1.53	0.56
Skew	0.29	-0.76
Kurtosis	0.61	1.52
Max drawdown	-11.24	-50.95
Up Capture	0.86	
Down Capture	0.29	
Alpha	13.13	
Beta	0.49	
Up Beta	0.74	
Down Beta	0.08	
Correlation	0.67	
Up Correlation	0.67	
Down Correlation	0.10	
Positive months	180	178
Negative months	87	89
Win rate	67.42	66.67
Positive quarters	68	65
Negative quarters	21	24
Win rate	76.40	73.03
Positive years	22	18
Negative years	0	4
Win Rate	100.00	81.82

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	68.41	56.35
Worst 1-year	-2.33	-43.32
Best 3-year	42.20	26.07
Worst 3-year	5.99	-15.11
Best 5-year	29.65	23.00
Worst 5-year	6.80	-6.64
Best 10-year	21.39	16.67
Worst 10-year	11.64	2.92

Annual Returns	Model	S&P 500
2002	2.51	-22.10
2003	37.32	28.69
2004	18.95	10.88
2005	15.13	4.91
2006	21.94	15.79
2007	24.06	5.49
2008	2.40	-37.00
2009	60.63	26.47
2010	17.25	15.06
2011	8.81	2.11
2012	11.06	16.00
2013	10.23	32.39
2014	10.42	13.69
2015	1.69	1.38
2016	14.37	11.96
2017	8.70	21.83
2018	2.54	-4.38
2019	37.67	31.49
2020	57.25	18.40
2021	21.82	28.71
2022	14.94	-18.11
2023	17.88	26.29
2024-03	5.42	10.56

Compound Annual Growth	Model	S&P 500
Inception	18.08	9.18
20 Year	18.08	10.15
15 Year	18.55	15.63
10 Year	17.85	12.96
5 Year	29.65	15.05
3 Year	17.64	11.49

Standard Deviation History

	Model	S&P 500
Inception	11.80	16.39
20 Year	12.06	16.16
15 Year	12.49	15.79
10 Year	11.66	16.25
5 Year	15.13	19.97
3 Year	14.77	18.90

Average Monthly Returns

	Model	S&P 500
January	1.56	-0.11
February	0.92	0.12
March	1.59	1.36
April	2.33	1.85
May	1.65	0.54
June	0.63	-0.36
July	1.55	1.78
August	0.51	0.18
September	0.56	-1.18
October	1.78	1.43
November	1.61	2.36
December	1.94	0.84
May-Oct	4.89	0.97
Nov-Apr	11.73	7.85

iQUANT.pro Investment Models

All Assets RORO Rotation Model (No UGA and GBTC)

	Model	S&P 500
Sharpe	1.46	0.56
Skew	0.25	-0.76
Kurtosis	0.50	1.52
Max drawdown	-10.96	-50.95
Up Capture	0.80	
Down Capture	0.32	
Alpha	11.07	
Beta	0.48	
Up Beta	0.68	
Down Beta	0.14	
Correlation	0.72	
Up Correlation	0.67	
Down Correlation	0.21	
Positive months	178	178
Negative months	89	89
Win rate	66.67	66.67
Positive quarters	70	65
Negative quarters	19	24
Win rate	78.65	73.03
Positive years	22	18
Negative years	0	4
Win Rate	100.00	81.82

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	57.53	56.35
Worst 1-year	-1.81	-43.32
Best 3-year	28.52	26.07
Worst 3-year	6.17	-15.11
Best 5-year	25.55	23.00
Worst 5-year	6.99	-6.64
Best 10-year	21.04	16.67
Worst 10-year	9.42	2.92

Annual Returns	Model	S&P 500
2002	2.51	-22.10
2003	37.32	28.69
2004	18.95	10.88
2005	15.13	4.91
2006	21.94	15.79
2007	24.06	5.49
2008	7.99	-37.00
2009	50.89	26.47
2010	17.59	15.06
2011	6.46	2.11
2012	11.06	16.00
2013	10.23	32.39
2014	10.42	13.69
2015	2.23	1.38
2016	15.01	11.96
2017	10.17	21.83
2018	2.54	-4.38
2019	14.14	31.49
2020	47.72	18.40
2021	18.13	28.71
2022	9.37	-18.11
2023	10.94	26.29
2024-03	2.59	10.56

Compound Annual Growth	Model	S&P 500
Inception	15.87	9.18
20 Year	15.61	10.15
15 Year	15.20	15.63
10 Year	13.30	12.96
5 Year	19.42	15.05
3 Year	12.11	11.49

Standard Deviation History

	Model	S&P 500
Inception	10.84	16.39
20 Year	11.01	16.16
15 Year	11.09	15.79
10 Year	9.66	16.25
5 Year	12.33	19.97
3 Year	11.50	18.90

Average Monthly Returns

	Model	S&P 500
January	1.26	-0.11
February	0.74	0.12
March	1.23	1.36
April	2.02	1.85
May	0.86	0.54
June	0.22	-0.36
July	1.73	1.78
August	0.61	0.18
September	0.60	-1.18
October	1.64	1.43
November	1.86	2.36
December	1.97	0.84
May-Oct	4.02	0.97
Nov-Apr	10.72	7.85

iQUANT.pro Investment Models

All Cap High Yield Model

	Model	S&P 500
Sharpe	1.05	0.70
Skew	-1.08	-0.82
Kurtosis	7.74	2.62
Max drawdown	-40.42	-50.95
Up Capture	0.91	
Down Capture	0.51	
Alpha	8.79	
Beta	0.70	
Up Beta	0.69	
Down Beta	0.71	
Correlation	0.69	
Up Correlation	0.53	
Down Correlation	0.52	
Positive months	380	368
Negative months	187	198
Win rate	67.02	64.90
Positive quarters	141	136
Negative quarters	48	53
Win rate	74.60	71.96
Positive years	40	38
Negative years	7	9
Win Rate	85.11	80.85
Positive positions	1239	
Average gain	11.05	
Negative positions	646	
Average loss	-7.99	
Trades	1858	
... per month	3.28	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	87.96	61.18
Worst 1-year	-31.34	-43.32
Best 3-year	42.79	33.30
Worst 3-year	-10.43	-16.08
Best 5-year	40.87	29.63
Worst 5-year	-5.79	-6.64
Best 10-year	28.69	19.49
Worst 10-year	5.06	-3.43

Annual Returns

	Model	S&P 500
1977	4.20	-7.39
1978	6.26	6.53
1979	18.31	18.47
1980	17.81	32.44
1981	18.71	-4.95
1982	42.95	21.55
1983	34.77	22.55
1984	33.17	6.25
1985	49.37	31.74
1986	24.63	18.67
1987	6.72	5.25
1988	20.69	16.62
1989	26.46	31.68
1990	-4.53	-3.10
1991	58.06	30.46
1992	18.33	7.62
1993	14.91	10.07
1994	3.16	1.32
1995	32.26	37.59
1996	17.42	22.96
1997	34.10	33.38
1998	30.49	28.57
1999	-6.51	21.06
2000	45.60	-9.09
2001	17.21	-11.86
2002	11.52	-22.10
2003	17.75	28.69
2004	20.45	10.88
2005	4.54	4.91
2006	29.94	15.79
2007	13.23	5.49
2008	-27.35	-37.00
2009	41.04	26.47
2010	33.42	15.06
2011	21.25	2.11
2012	28.74	16.00
2013	25.09	32.39
2014	4.90	13.69
2015	-6.25	1.38
2016	8.08	11.96
2017	1.88	21.83
2018	-7.43	-4.38
2019	33.15	31.49
2020	-5.13	18.40
2021	35.88	28.71
2022	-3.21	-18.11
2023	27.24	26.29
2024-03	11.86	10.56

Compound Annual Growth

	Model	S&P 500
Inception	17.47	11.58
40 Year	17.07	11.67
30 Year	15.39	10.66
25 Year	13.75	7.78
20 Year	12.60	10.15
15 Year	15.59	15.63
10 Year	8.85	12.96
5 Year	15.40	15.05
3 Year	16.61	11.49

Standard Deviation History

	Model	S&P 500
Inception	16.71	16.44
40 Year	17.23	16.64
30 Year	18.18	16.46
25 Year	19.36	16.68
20 Year	20.52	16.16
15 Year	21.28	15.79
10 Year	24.16	16.25
5 Year	31.16	19.97
3 Year	25.04	18.90

Average Monthly Returns

	Model	S&P 500
January	2.11	0.86
February	0.39	0.22
March	0.70	1.19
April	2.46	1.89
May	1.51	0.97
June	0.97	0.56
July	1.99	1.36
August	0.86	0.35
September	0.28	-0.84
October	0.88	0.75
November	2.09	2.25
December	1.88	1.42
May-Oct	5.61	2.38
Nov-Apr	10.51	8.58

iQUANT.pro Investment Models

All Cap Risk On Risk Off High Yield Model

	Model	S&P 500
Sharpe	1.01	0.59
Skew	-3.51	-0.75
Kurtosis	32.65	1.24
Max drawdown	-43.09	-50.95
Up Capture	0.73	
Down Capture	0.29	
Alpha	10.67	
Beta	0.46	
Up Beta	0.39	
Down Beta	0.42	
Correlation	0.50	
Up Correlation	0.34	
Down Correlation	0.26	
Positive months	241	223
Negative months	98	116
Win rate	71.09	65.78
Positive quarters	91	82
Negative quarters	22	31
Win rate	80.53	72.57
Positive years	25	22
Negative years	3	6
Win Rate	89.29	78.57
Positive positions	5790	
Average gain	5.77	
Negative positions	3543	
Average loss	-5.26	
Trades	4249	
... per month	12.59	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	66.63	56.35
Worst 1-year	-38.46	-43.32
Best 3-year	41.87	29.70
Worst 3-year	-12.61	-16.08
Best 5-year	35.41	23.00
Worst 5-year	-4.80	-6.64
Best 10-year	25.23	16.67
Worst 10-year	2.87	-3.43

Annual Returns

	Model	S&P 500
1996	14.75	22.96
1997	37.69	33.38
1998	14.54	28.57
1999	6.92	21.06
2000	21.72	-9.09
2001	16.67	-11.86
2002	21.29	-22.10
2003	46.97	28.69
2004	23.51	10.88
2005	2.58	4.91
2006	16.95	15.79
2007	5.11	5.49
2008	27.84	-37.00
2009	35.11	26.47
2010	44.86	15.06
2011	18.28	2.11
2012	25.23	16.00
2013	34.54	32.39
2014	8.02	13.69
2015	-2.77	1.38
2016	19.74	11.96
2017	16.24	21.83
2018	1.60	-4.38
2019	15.26	31.49
2020	-28.07	18.40
2021	14.45	28.71
2022	-14.82	-18.11
2023	28.19	26.29
2024-03	0.97	10.56

Compound Annual Growth

	Model	S&P 500
Inception	15.53	9.91
25 Year	14.82	7.78
20 Year	12.44	10.15
15 Year	13.26	15.63
10 Year	4.28	12.96
5 Year	-0.80	15.05
3 Year	6.39	11.49

Standard Deviation History

	Model	S&P 500
Inception	15.44	16.84
25 Year	16.11	16.68
20 Year	17.57	16.16
15 Year	18.46	15.79
10 Year	21.21	16.25
5 Year	28.92	19.97
3 Year	19.70	18.90

Average Monthly Returns

	Model	S&P 500
January	2.02	0.36
February	0.55	-0.11
March	-0.68	1.37
April	1.89	2.04
May	0.62	0.53
June	1.76	0.22
July	2.10	1.27
August	0.55	-0.58
September	0.91	-0.91
October	0.79	1.65
November	2.56	2.53
December	1.44	1.10
May-Oct	5.93	0.53
Nov-Apr	8.57	8.94

iQUANT.pro Investment Models

All Cap Share Buyback Model

	Model	S&P 500
Sharpe	1.38	0.70
Skew	-0.82	-0.82
Kurtosis	3.44	2.62
Max drawdown	-28.05	-50.95
Up Capture	0.98	
Down Capture	0.42	
Alpha	12.51	
Beta	0.69	
Up Beta	0.66	
Down Beta	0.74	
Correlation	0.72	
Up Correlation	0.54	
Down Correlation	0.59	
Positive months	386	368
Negative months	181	198
Win rate	68.08	64.90
Positive quarters	147	136
Negative quarters	42	53
Win rate	77.78	71.96
Positive years	44	38
Negative years	3	9
Win Rate	93.62	80.85
Positive positions	1240	
Average gain	12.63	
Negative positions	641	
Average loss	-8.51	
Trades	3090	
... per month	5.45	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	79.55	61.18
Worst 1-year	-11.97	-43.32
Best 3-year	45.35	33.30
Worst 3-year	2.39	-16.08
Best 5-year	42.63	29.63
Worst 5-year	7.02	-6.64
Best 10-year	31.61	19.49
Worst 10-year	13.05	-3.43

Annual Returns

	Model	S&P 500
1977	20.40	-7.39
1978	14.03	6.53
1979	24.67	18.47
1980	30.52	32.44
1981	17.66	-4.95
1982	46.90	21.55
1983	40.86	22.55
1984	11.89	6.25
1985	54.18	31.74
1986	33.50	18.67
1987	5.19	5.25
1988	34.61	16.62
1989	46.35	31.68
1990	2.99	-3.10
1991	24.86	30.46
1992	40.48	7.62
1993	22.66	10.07
1994	0.44	1.32
1995	25.86	37.59
1996	37.22	22.96
1997	45.47	33.38
1998	8.17	28.57
1999	22.12	21.06
2000	28.48	-9.09
2001	-5.09	-11.86
2002	11.71	-22.10
2003	37.39	28.69
2004	24.56	10.88
2005	9.53	4.91
2006	27.07	15.79
2007	1.75	5.49
2008	-8.33	-37.00
2009	42.31	26.47
2010	28.09	15.06
2011	8.40	2.11
2012	31.54	16.00
2013	38.40	32.39
2014	21.05	13.69
2015	9.78	1.38
2016	18.61	11.96
2017	18.78	21.83
2018	-0.51	-4.38
2019	35.23	31.49
2020	9.62	18.40
2021	28.78	28.71
2022	1.52	-18.11
2023	16.60	26.29
2024-03	7.46	10.56

Compound Annual Growth

	Model	S&P 500
Inception	21.37	11.58
40 Year	20.71	11.67
30 Year	18.45	10.66
25 Year	17.59	7.78
20 Year	17.25	10.15
15 Year	20.31	15.63
10 Year	15.96	12.96
5 Year	16.93	15.05
3 Year	16.24	11.49

Standard Deviation History

	Model	S&P 500
Inception	15.54	16.44
40 Year	15.18	16.64
30 Year	14.26	16.46
25 Year	14.48	16.68
20 Year	14.44	16.16
15 Year	14.81	15.79
10 Year	15.68	16.25
5 Year	19.21	19.97
3 Year	14.95	18.90

Average Monthly Returns

	Model	S&P 500
January	2.05	0.86
February	1.20	0.22
March	1.81	1.19
April	2.31	1.89
May	1.84	0.97
June	1.67	0.56
July	2.02	1.36
August	1.07	0.35
September	0.27	-0.84
October	0.05	0.75
November	3.10	2.25
December	1.97	1.42
May-Oct	6.87	2.38
Nov-Apr	12.50	8.58

iQUANT.pro
Investment Models

All Cap Smart Beta Model

	Model	S&P 500
Sharpe	1.24	0.70
Skew	-0.64	-0.82
Kurtosis	2.03	2.62
Max drawdown	-34.67	-50.95
Up Capture	0.86	
Down Capture	0.34	
Alpha	11.22	
Beta	0.61	
Up Beta	0.61	
Down Beta	0.69	
Correlation	0.65	
Up Correlation	0.48	
Down Correlation	0.55	
Positive months	390	368
Negative months	177	198
Win rate	68.78	64.90
Positive quarters	142	136
Negative quarters	47	53
Win rate	75.13	71.96
Positive years	42	38
Negative years	5	9
Win Rate	89.36	80.85
Positive positions	1283	
Average gain	10.78	
Negative positions	604	
Average loss	-7.91	
Trades	3068	
... per month	5.42	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	78.10	61.18
Worst 1-year	-23.15	-43.32
Best 3-year	47.21	33.30
Worst 3-year	-7.86	-16.08
Best 5-year	42.84	29.63
Worst 5-year	0.38	-6.64
Best 10-year	32.93	19.49
Worst 10-year	8.79	-3.43

Annual Returns

	Model	S&P 500
1977	23.18	-7.39
1978	14.67	6.53
1979	36.84	18.47
1980	23.68	32.44
1981	26.93	-4.95
1982	61.12	21.55
1983	28.90	22.55
1984	23.65	6.25
1985	38.18	31.74
1986	47.47	18.67
1987	-1.15	5.25
1988	24.98	16.62
1989	44.22	31.68
1990	4.50	-3.10
1991	34.16	30.46
1992	22.64	7.62
1993	18.10	10.07
1994	-4.52	1.32
1995	33.35	37.59
1996	28.43	22.96
1997	49.77	33.38
1998	3.96	28.57
1999	7.94	21.06
2000	46.16	-9.09
2001	1.37	-11.86
2002	2.03	-22.10
2003	33.92	28.69
2004	33.86	10.88
2005	16.10	4.91
2006	11.54	15.79
2007	21.48	5.49
2008	-19.83	-37.00
2009	18.56	26.47
2010	18.39	15.06
2011	25.93	2.11
2012	12.68	16.00
2013	24.19	32.39
2014	17.02	13.69
2015	12.64	1.38
2016	21.26	11.96
2017	27.34	21.83
2018	-22.61	-4.38
2019	20.60	31.49
2020	-12.99	18.40
2021	25.16	28.71
2022	2.94	-18.11
2023	16.18	26.29
2024-03	9.81	10.56

Compound Annual Growth

	Model	S&P 500
Inception	18.94	11.58
40 Year	17.29	11.67
30 Year	14.94	10.66
25 Year	13.68	7.78
20 Year	12.51	10.15
15 Year	14.68	15.63
10 Year	9.58	12.96
5 Year	9.17	15.05
3 Year	13.81	11.49

Standard Deviation History

	Model	S&P 500
Inception	15.23	16.44
40 Year	15.40	16.64
30 Year	15.93	16.46
25 Year	16.20	16.68
20 Year	15.75	16.16
15 Year	15.35	15.79
10 Year	16.42	16.25
5 Year	18.98	19.97
3 Year	14.61	18.90

Average Monthly Returns

	Model	S&P 500
January	0.84	0.86
February	1.06	0.22
March	1.64	1.19
April	1.83	1.89
May	1.85	0.97
June	1.06	0.56
July	1.37	1.36
August	1.42	0.35
September	0.63	-0.84
October	1.41	0.75
November	2.83	2.25
December	1.41	1.42
May-Oct	6.34	2.38
Nov-Apr	11.03	8.58

iQUANT.pro Investment Models

BRI Growth Mutual Fund Model

	Model	S&P 500
Sharpe	0.73	0.48
Skew	-0.51	-0.66
Kurtosis	0.86	1.09
Max drawdown	-37.32	-50.95
Up Capture	1.00	
Down Capture	0.81	
Alpha	4.39	
Beta	0.85	
Up Beta	0.81	
Down Beta	0.77	
Correlation	0.91	
Up Correlation	0.79	
Down Correlation	0.77	
Positive months	199	195
Negative months	104	108
Win rate	65.68	64.36
Positive quarters	71	71
Negative quarters	30	30
Win rate	70.30	70.30
Positive years	19	19
Negative years	6	6
Win Rate	76.00	76.00
Positive positions	874	
Average gain	12.77	
Negative positions	473	
Average loss	-9.40	
Trades	1142	
... per month	2.87	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	73.10	56.35
Worst 1-year	-29.78	-43.32
Best 3-year	28.82	26.07
Worst 3-year	-7.53	-16.08
Best 5-year	26.17	23.00
Worst 5-year	0.01	-6.64
Best 10-year	18.65	16.67
Worst 10-year	3.45	-3.43

Annual Returns

	Model	S&P 500
1999	9.00	21.06
2000	9.35	-9.09
2001	-0.27	-11.86
2002	-21.25	-22.10
2003	36.88	28.69
2004	15.12	10.88
2005	9.80	4.91
2006	14.83	15.79
2007	9.68	5.49
2008	-27.81	-37.00
2009	35.38	26.47
2010	20.90	15.06
2011	-0.21	2.11
2012	18.10	16.00
2013	40.41	32.39
2014	15.48	13.69
2015	1.62	1.38
2016	9.43	11.96
2017	19.27	21.83
2018	-2.14	-4.38
2019	29.70	31.49
2020	29.72	18.40
2021	27.05	28.71
2022	-15.62	-18.11
2023	27.93	26.29
2024-03	10.79	10.56

Compound Annual Growth

	Model	S&P 500
Inception	11.40	7.91
25 Year	11.69	7.78
20 Year	12.92	10.15
15 Year	17.26	15.63
10 Year	13.90	12.96
5 Year	17.00	15.05
3 Year	11.10	11.49

Standard Deviation History

	Model	S&P 500
Inception	15.60	16.65
25 Year	15.62	16.68
20 Year	15.76	16.16
15 Year	16.44	15.79
10 Year	16.54	16.25
5 Year	19.13	19.97
3 Year	17.66	18.90

Average Monthly Returns

	Model	S&P 500
January	0.39	-0.01
February	0.92	-0.46
March	0.94	1.46
April	1.67	1.95
May	0.85	0.33
June	0.25	-0.10
July	0.92	1.34
August	0.37	0.12
September	-1.05	-1.70
October	1.53	1.57
November	2.40	2.13
December	1.61	1.02
May-Oct	1.35	-0.01
Nov-Apr	9.47	7.66

iQUANT.pro Investment Models

BRI Stability Mutual Fund Model

	Model	S&P 500
Sharpe	1.27	0.48
Skew	-0.66	-0.66
Kurtosis	6.40	1.09
Max drawdown	-8.58	-50.95
Up Capture	0.23	
Down Capture	-0.00	
Alpha	5.19	
Beta	0.09	
Up Beta	0.11	
Down Beta	0.04	
Correlation	0.31	
Up Correlation	0.23	
Down Correlation	0.09	
Positive months	208	195
Negative months	95	108
Win rate	68.65	64.36
Positive quarters	79	71
Negative quarters	22	30
Win rate	78.22	70.30
Positive years	22	19
Negative years	3	6
Win Rate	88.00	76.00
Positive positions	306	
Average gain	2.62	
Negative positions	97	
Average loss	-1.89	
Trades	386	
... per month	1.28	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	24.96	56.35
Worst 1-year	-2.64	-43.32
Best 3-year	11.15	26.07
Worst 3-year	0.18	-16.08
Best 5-year	8.97	23.00
Worst 5-year	2.27	-6.64
Best 10-year	7.04	16.67
Worst 10-year	4.46	-3.43

Annual Returns

	Model	S&P 500
1999	13.27	21.06
2000	8.16	-9.09
2001	6.52	-11.86
2002	7.43	-22.10
2003	7.42	28.69
2004	6.61	10.88
2005	1.74	4.91
2006	4.47	15.79
2007	6.70	5.49
2008	-0.97	-37.00
2009	14.11	26.47
2010	8.02	15.06
2011	6.12	2.11
2012	6.95	16.00
2013	-0.14	32.39
2014	4.04	13.69
2015	-1.96	1.38
2016	3.94	11.96
2017	21.63	21.83
2018	3.05	-4.38
2019	7.87	31.49
2020	4.86	18.40
2021	2.37	28.71
2022	5.39	-18.11
2023	2.17	26.29
2024-03	2.64	10.56

Compound Annual Growth

	Model	S&P 500
Inception	5.93	7.91
25 Year	5.90	7.78
20 Year	5.23	10.15
15 Year	5.81	15.63
10 Year	5.00	12.96
5 Year	4.60	15.05
3 Year	4.78	11.49

Standard Deviation History

	Model	S&P 500
Inception	4.69	16.65
25 Year	4.65	16.68
20 Year	4.38	16.16
15 Year	4.73	15.79
10 Year	5.08	16.25
5 Year	5.90	19.97
3 Year	3.80	18.90

Average Monthly Returns

	Model	S&P 500
January	0.94	-0.01
February	0.12	-0.46
March	-0.08	1.46
April	0.65	1.95
May	0.60	0.33
June	0.33	-0.10
July	0.44	1.34
August	0.60	0.12
September	0.17	-1.70
October	0.46	1.57
November	0.57	2.13
December	0.98	1.02
May-Oct	2.14	-0.01
Nov-Apr	3.64	7.66

iQUANT.pro Investment Models

Bat out of Hell (BoH) Model

	Model	S&P 500
Sharpe	1.26	0.51
Skew	-0.57	-0.74
Kurtosis	2.81	1.27
Max drawdown	-33.22	-50.95
Up Capture	1.05	
Down Capture	0.39	
Alpha	15.35	
Beta	0.71	
Up Beta	0.60	
Down Beta	0.90	
Correlation	0.67	
Up Correlation	0.44	
Down Correlation	0.59	
Positive months	226	204
Negative months	89	111
Win rate	71.75	64.76
Positive quarters	83	74
Negative quarters	22	31
Win rate	79.05	70.48
Positive years	24	20
Negative years	2	6
Win Rate	92.31	76.92
Positive positions	2782	
Average gain	7.44	
Negative positions	1888	
Average loss	-6.39	
Trades	4671	
... per month	14.90	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	116.35	56.35
Worst 1-year	-28.84	-43.32
Best 3-year	65.36	26.07
Worst 3-year	-5.86	-16.08
Best 5-year	48.21	23.00
Worst 5-year	-1.27	-6.64
Best 10-year	35.68	16.67
Worst 10-year	11.36	-3.43

Annual Returns

	Model	S&P 500
1998	17.60	28.57
1999	50.07	21.06
2000	106.39	-9.09
2001	25.63	-11.86
2002	27.42	-22.10
2003	42.58	28.69
2004	35.60	10.88
2005	26.54	4.91
2006	22.99	15.79
2007	20.53	5.49
2008	-17.88	-37.00
2009	46.50	26.47
2010	15.16	15.06
2011	12.51	2.11
2012	17.41	16.00
2013	53.63	32.39
2014	24.06	13.69
2015	17.41	1.38
2016	15.42	11.96
2017	45.71	21.83
2018	6.85	-4.38
2019	31.11	31.49
2020	2.15	18.40
2021	14.68	28.71
2022	-24.44	-18.11
2023	4.03	26.29
2024-03	6.54	10.56

Compound Annual Growth

	Model	S&P 500
Inception	22.37	8.64
25 Year	22.11	7.78
20 Year	17.10	10.15
15 Year	18.21	15.63
10 Year	12.04	12.96
5 Year	2.10	15.05
3 Year	-1.87	11.49

Standard Deviation History

	Model	S&P 500
Inception	17.78	16.99
25 Year	17.17	16.68
20 Year	16.32	16.16
15 Year	16.53	15.79
10 Year	16.61	16.25
5 Year	19.12	19.97
3 Year	18.48	18.90

Average Monthly Returns

	Model	S&P 500
January	0.92	0.03
February	1.99	-0.18
March	2.53	1.59
April	3.22	1.92
May	1.33	0.25
June	0.78	0.06
July	1.66	1.25
August	0.78	-0.49
September	0.56	-1.40
October	1.50	1.81
November	2.50	2.27
December	2.39	1.20
May-Oct	5.11	-0.33
Nov-Apr	15.06	8.64

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Investment Models

Bulls of the Dow Model

	Model	S&P 500
Sharpe	0.84	0.64
Skew	-0.47	-0.78
Kurtosis	0.55	1.46
Max drawdown	-40.83	-50.95
Up Capture	1.07	
Down Capture	0.89	
Alpha	4.14	
Beta	0.94	
Up Beta	0.99	
Down Beta	0.81	
Correlation	0.90	
Up Correlation	0.79	
Down Correlation	0.78	
Positive months	242	249
Negative months	133	126
Win rate	64.53	66.40
Positive quarters	90	92
Negative quarters	35	33
Win rate	72.00	73.60
Positive years	25	25
Negative years	6	6
Win Rate	80.65	80.65
Positive positions	796	
Average gain	10.82	
Negative positions	454	
Average loss	-8.63	
Trades	128	
... per month	0.34	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	60.79	56.35
Worst 1-year	-34.49	-43.32
Best 3-year	43.61	32.82
Worst 3-year	-10.18	-16.08
Best 5-year	37.20	28.56
Worst 5-year	-2.05	-6.64
Best 10-year	23.66	16.67
Worst 10-year	0.14	-3.43

Annual Returns	Model	S&P 500
1993	13.04	10.07
1994	4.42	1.32
1995	46.47	37.59
1996	36.42	22.96
1997	33.14	33.38
1998	37.78	28.57
1999	18.91	21.06
2000	-6.69	-9.09
2001	-3.72	-11.86
2002	-12.59	-22.10
2003	17.48	28.69
2004	0.11	10.88
2005	5.98	4.91
2006	22.56	15.79
2007	13.95	5.49
2008	-28.26	-37.00
2009	35.06	26.47
2010	2.35	15.06
2011	-1.82	2.11
2012	9.22	16.00
2013	43.54	32.39
2014	16.34	13.69
2015	6.68	1.38
2016	23.74	11.96
2017	39.12	21.83
2018	8.84	-4.38
2019	31.26	31.49
2020	29.35	18.40
2021	35.06	28.71
2022	-11.11	-18.11
2023	21.44	26.29
2024-03	6.29	10.56

Compound Annual Growth	Model	S&P 500
Inception	14.33	10.42
30 Year	14.82	10.66
25 Year	11.44	7.78
20 Year	14.23	10.15
15 Year	19.33	15.63
10 Year	19.57	12.96
5 Year	19.18	15.05
3 Year	14.81	11.49

Standard Deviation History	Model	S&P 500
Inception	16.98	16.20
30 Year	17.14	16.46
25 Year	16.97	16.68
20 Year	16.01	16.16
15 Year	16.00	15.79
10 Year	16.10	16.25
5 Year	18.97	19.97
3 Year	18.37	18.90

Average Monthly Returns	Model	S&P 500
January	0.27	0.53
February	0.06	-0.02
March	1.32	1.26
April	2.08	1.90
May	1.38	0.74
June	0.58	0.21
July	2.07	1.34
August	-0.18	-0.27
September	-1.09	-0.79
October	2.52	1.62
November	2.95	2.27
December	1.49	1.14
May-Oct	2.75	1.23
Nov-Apr	10.70	8.70

iQUANT.pro Investment Models

Cyclical Super Sector Model

	Model	S&P 500
Sharpe	0.61	0.64
Skew	-0.19	-0.78
Kurtosis	1.85	1.46
Max drawdown	-53.21	-50.95
Up Capture	1.32	
Down Capture	1.19	
Alpha	2.23	
Beta	1.30	
Up Beta	1.48	
Down Beta	1.29	
Correlation	0.81	
Up Correlation	0.67	
Down Correlation	0.74	
Positive months	224	249
Negative months	151	126
Win rate	59.73	66.40
Positive quarters	87	92
Negative quarters	38	33
Win rate	69.60	73.60
Positive years	25	25
Negative years	6	6
Win Rate	80.65	80.65
Positive positions	731	
Average gain	15.99	
Negative positions	516	
Average loss	-11.87	
Trades	290	
... per month	0.77	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	122.50	56.35
Worst 1-year	-46.13	-43.32
Best 3-year	47.09	32.82
Worst 3-year	-19.15	-16.08
Best 5-year	40.51	28.56
Worst 5-year	-5.06	-6.64
Best 10-year	23.41	16.67
Worst 10-year	5.74	-3.43

Annual Returns	Model	S&P 500
1993	40.43	10.07
1994	-20.32	1.32
1995	25.63	37.59
1996	41.94	22.96
1997	26.89	33.38
1998	17.55	28.57
1999	32.22	21.06
2000	33.23	-9.09
2001	5.70	-11.86
2002	-20.62	-22.10
2003	72.33	28.69
2004	18.25	10.88
2005	24.38	4.91
2006	6.00	15.79
2007	8.19	5.49
2008	-42.88	-37.00
2009	75.34	26.47
2010	17.70	15.06
2011	10.55	2.11
2012	43.46	16.00
2013	42.49	32.39
2014	8.77	13.69
2015	1.46	1.38
2016	-0.80	11.96
2017	39.32	21.83
2018	-18.40	-4.38
2019	34.44	31.49
2020	39.41	18.40
2021	16.23	28.71
2022	-11.17	-18.11
2023	19.49	26.29
2024-03	13.61	10.56

Compound Annual Growth	Model	S&P 500
Inception	16.28	10.42
30 Year	15.99	10.66
25 Year	14.33	7.78
20 Year	13.99	10.15
15 Year	20.11	15.63
10 Year	13.02	12.96
5 Year	17.08	15.05
3 Year	6.38	11.49

Standard Deviation History	Model	S&P 500
Inception	26.86	16.20
30 Year	27.18	16.46
25 Year	27.70	16.68
20 Year	25.97	16.16
15 Year	26.07	15.79
10 Year	24.31	16.25
5 Year	30.25	19.97
3 Year	29.38	18.90

Average Monthly Returns	Model	S&P 500
January	0.93	0.53
February	1.76	-0.02
March	2.69	1.26
April	3.13	1.90
May	0.41	0.74
June	0.43	0.21
July	1.40	1.34
August	-0.24	-0.27
September	-1.33	-0.79
October	0.95	1.62
November	2.93	2.27
December	1.95	1.14
May-Oct	0.68	1.23
Nov-Apr	14.35	8.70

Defensive Super Sector Model

	Model	S&P 500
Sharpe	0.87	0.64
Skew	-0.30	-0.78
Kurtosis	1.52	1.46
Max drawdown	-40.30	-50.95
Up Capture	0.98	
Down Capture	0.69	
Alpha	6.78	
Beta	0.79	
Up Beta	0.72	
Down Beta	0.74	
Correlation	0.72	
Up Correlation	0.49	
Down Correlation	0.56	
Positive months	245	249
Negative months	130	126
Win rate	65.33	66.40
Positive quarters	88	92
Negative quarters	37	33
Win rate	70.40	73.60
Positive years	28	25
Negative years	3	6
Win Rate	90.32	80.65
Positive positions	774	
Average gain	12.32	
Negative positions	476	
Average loss	-9.56	
Trades	216	
... per month	0.58	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	66.27	56.35
Worst 1-year	-33.10	-43.32
Best 3-year	37.15	32.82
Worst 3-year	-10.18	-16.08
Best 5-year	26.52	28.56
Worst 5-year	0.63	-6.64
Best 10-year	24.43	16.67
Worst 10-year	9.55	-3.43

Annual Returns

	Model	S&P 500
1993	9.80	10.07
1994	6.65	1.32
1995	62.66	37.59
1996	15.94	22.96
1997	12.14	33.38
1998	10.21	28.57
1999	26.20	21.06
2000	46.18	-9.09
2001	14.03	-11.86
2002	-2.99	-22.10
2003	35.11	28.69
2004	22.15	10.88
2005	20.57	4.91
2006	13.82	15.79
2007	9.94	5.49
2008	-27.28	-37.00
2009	25.65	26.47
2010	12.09	15.06
2011	9.05	2.11
2012	18.52	16.00
2013	38.50	32.39
2014	16.77	13.69
2015	4.30	1.38
2016	9.42	11.96
2017	35.44	21.83
2018	11.46	-4.38
2019	24.85	31.49
2020	15.00	18.40
2021	25.11	28.71
2022	-8.67	-18.11
2023	3.07	26.29
2024-03	2.03	10.56

Compound Annual Growth

	Model	S&P 500
Inception	15.42	10.42
30 Year	16.27	10.66
25 Year	14.81	7.78
20 Year	12.80	10.15
15 Year	16.45	15.63
10 Year	13.03	12.96
5 Year	10.55	15.05
3 Year	2.87	11.49

Standard Deviation History

	Model	S&P 500
Inception	17.67	16.20
30 Year	17.60	16.46
25 Year	17.13	16.68
20 Year	16.72	16.16
15 Year	16.67	15.79
10 Year	17.99	16.25
5 Year	21.40	19.97
3 Year	19.57	18.90

Average Monthly Returns

	Model	S&P 500
January	0.62	0.53
February	-0.41	-0.02
March	0.49	1.26
April	0.99	1.90
May	1.86	0.74
June	-0.08	0.21
July	2.37	1.34
August	0.69	-0.27
September	-0.09	-0.79
October	1.84	1.62
November	3.58	2.27
December	2.58	1.14
May-Oct	4.74	1.23
Nov-Apr	9.69	8.70

iQUANT.pro Investment Models

Dividend Growth 10 Model

	Model	S&P 500
Sharpe	0.88	0.64
Skew	-0.26	-0.78
Kurtosis	0.93	1.46
Max drawdown	-42.75	-50.95
Up Capture	0.88	
Down Capture	0.64	
Alpha	5.33	
Beta	0.74	
Up Beta	0.76	
Down Beta	0.70	
Correlation	0.78	
Up Correlation	0.60	
Down Correlation	0.64	
Positive months	238	249
Negative months	137	126
Win rate	63.47	66.40
Positive quarters	91	92
Negative quarters	34	33
Win rate	72.80	73.60
Positive years	27	25
Negative years	4	6
Win Rate	87.10	80.65
Positive positions	788	
Average gain	9.63	
Negative positions	462	
Average loss	-7.23	
Trades	224	
... per month	0.60	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	57.55	56.35
Worst 1-year	-35.63	-43.32
Best 3-year	35.69	32.82
Worst 3-year	-5.97	-16.08
Best 5-year	31.48	28.56
Worst 5-year	-1.57	-6.64
Best 10-year	18.73	16.67
Worst 10-year	2.99	-3.43

Annual Returns

	Model	S&P 500
1993	14.28	10.07
1994	10.36	1.32
1995	42.65	37.59
1996	26.37	22.96
1997	37.95	33.38
1998	28.60	28.57
1999	3.43	21.06
2000	26.55	-9.09
2001	-4.47	-11.86
2002	-4.11	-22.10
2003	17.21	28.69
2004	7.55	10.88
2005	1.95	4.91
2006	26.31	15.79
2007	12.28	5.49
2008	-25.99	-37.00
2009	33.57	26.47
2010	14.44	15.06
2011	14.14	2.11
2012	11.33	16.00
2013	30.34	32.39
2014	21.78	13.69
2015	7.35	1.38
2016	21.63	11.96
2017	13.71	21.83
2018	-9.72	-4.38
2019	24.74	31.49
2020	9.92	18.40
2021	20.07	28.71
2022	3.77	-18.11
2023	6.74	26.29
2024-03	2.24	10.56

Compound Annual Growth

	Model	S&P 500
Inception	13.35	10.42
30 Year	13.68	10.66
25 Year	10.59	7.78
20 Year	11.67	10.15
15 Year	15.04	15.63
10 Year	11.10	12.96
5 Year	10.11	15.05
3 Year	7.68	11.49

Standard Deviation History

	Model	S&P 500
Inception	15.20	16.20
30 Year	15.37	16.46
25 Year	15.62	16.68
20 Year	15.59	16.16
15 Year	15.35	15.79
10 Year	16.21	16.25
5 Year	19.29	19.97
3 Year	17.46	18.90

Average Monthly Returns

	Model	S&P 500
January	-0.72	0.53
February	0.00	-0.02
March	1.68	1.26
April	2.17	1.90
May	1.17	0.74
June	0.08	0.21
July	1.18	1.34
August	-0.17	-0.27
September	0.74	-0.79
October	2.23	1.62
November	2.16	2.27
December	2.08	1.14
May-Oct	3.00	1.23
Nov-Apr	9.60	8.70

Domestic Growth Fund Rotation Model

	Model	S&P 500
Sharpe	0.73	0.48
Skew	0.03	-0.66
Kurtosis	2.77	1.09
Max drawdown	-41.73	-50.95
Up Capture	1.14	
Down Capture	0.78	
Alpha	8.23	
Beta	0.91	
Up Beta	0.90	
Down Beta	0.80	
Correlation	0.69	
Up Correlation	0.53	
Down Correlation	0.45	
Positive months	186	195
Negative months	111	108
Win rate	61.39	64.36
Positive quarters	69	71
Negative quarters	32	30
Win rate	68.32	70.30
Positive years	20	19
Negative years	5	6
Win Rate	80.00	76.00
Positive positions	323	
Average gain	10.24	
Negative positions	159	
Average loss	-6.91	
Trades	757	
... per month	2.50	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	149.21	56.35
Worst 1-year	-39.89	-43.32
Best 3-year	35.47	26.07
Worst 3-year	-12.93	-16.08
Best 5-year	31.63	23.00
Worst 5-year	-0.27	-6.64
Best 10-year	20.19	16.67
Worst 10-year	6.32	-3.43

Annual Returns	Model	S&P 500
1999	91.41	21.06
2000	11.50	-9.09
2001	-4.07	-11.86
2002	-16.47	-22.10
2003	51.72	28.69
2004	18.25	10.88
2005	7.61	4.91
2006	13.35	15.79
2007	16.50	5.49
2008	-36.90	-37.00
2009	70.15	26.47
2010	26.64	15.06
2011	-1.70	2.11
2012	20.28	16.00
2013	43.38	32.39
2014	5.37	13.69
2015	0.50	1.38
2016	-3.35	11.96
2017	32.93	21.83
2018	8.13	-4.38
2019	13.81	31.49
2020	83.82	18.40
2021	10.18	28.71
2022	5.29	-18.11
2023	9.03	26.29
2024-03	7.50	10.56

Compound Annual Growth	Model	S&P 500
Inception	15.96	7.91
25 Year	15.65	7.78
20 Year	14.71	10.15
15 Year	19.31	15.63
10 Year	15.51	12.96
5 Year	21.41	15.05
3 Year	9.99	11.49

Standard Deviation History

	Model	S&P 500
Inception	21.87	16.65
25 Year	21.70	16.68
20 Year	19.00	16.16
15 Year	18.49	15.79
10 Year	19.02	16.25
5 Year	23.27	19.97
3 Year	20.48	18.90

Average Monthly Returns

	Model	S&P 500
January	1.12	-0.01
February	1.48	-0.46
March	0.49	1.46
April	1.18	1.95
May	1.95	0.33
June	0.36	-0.10
July	1.07	1.34
August	1.17	0.12
September	-0.87	-1.70
October	1.37	1.57
November	3.38	2.13
December	2.13	1.02
May-Oct	3.68	-0.01
Nov-Apr	11.16	7.66

iQUANT.pro Investment Models

Domestic Income Model

	Model	U.S. Credit Index
Sharpe	0.77	0.90
Skew	-0.57	-0.53
Kurtosis	7.92	2.33
Max drawdown	-24.21	-19.57
Up Capture	0.80	
Down Capture	-0.06	
Alpha	6.13	
Beta	0.47	
Up Beta	0.70	
Down Beta	0.40	
Correlation	0.25	
Up Correlation	0.21	
Down Correlation	0.19	
Positive months	187	195
Negative months	116	108
Win rate	61.72	64.36
Positive quarters	67	71
Negative quarters	34	30
Win rate	66.34	70.30
Positive years	18	19
Negative years	7	6
Win Rate	72.00	76.00
Positive positions	291	
Average gain	5.83	
Negative positions	141	
Average loss	-4.42	
Trades	647	
... per month	2.14	

Range of Historical Rolling CAGRs:

	Model	U.S. Credit Index
Best 1-year	79.43	22.25
Worst 1-year	-18.77	-18.68
Best 3-year	34.02	12.76
Worst 3-year	-3.12	-5.33
Best 5-year	25.58	8.96
Worst 5-year	2.32	-0.27
Best 10-year	17.78	8.45
Worst 10-year	3.01	1.51

Annual Returns	Model	U.S. Credit Index
1999	-18.77	8.69
2000	8.52	12.16
2001	20.07	-3.93
2002	-16.60	22.25
2003	27.03	3.28
2004	9.74	10.23
2005	-5.13	8.57
2006	12.87	-1.96
2007	-6.09	9.39
2008	8.72	10.40
2009	54.04	10.52
2010	18.39	7.70
2011	21.52	5.24
2012	14.43	1.96
2013	11.96	4.26
2014	14.52	5.11
2015	6.18	-2.33
2016	17.18	5.63
2017	16.79	6.18
2018	-6.63	-2.11
2019	20.76	13.80
2020	21.80	9.35
2021	4.00	-1.08
2022	-9.49	-15.26
2023	-0.89	8.18
2024-03	-0.21	-0.41

Compound Annual Growth	Model	U.S. Credit Index
Inception	8.65	5.13
25 Year	8.95	5.21
20 Year	10.17	4.51
15 Year	12.76	3.57
10 Year	7.59	2.24
5 Year	4.82	1.39
3 Year	-2.86	-1.86

Standard Deviation History

	Model	U.S. Credit Index
Inception	11.18	5.68
25 Year	11.20	5.70
20 Year	9.63	5.77
15 Year	9.78	6.19
10 Year	8.56	6.69
5 Year	7.88	8.89
3 Year	6.02	9.38

Average Monthly Returns

	Model	U.S. Credit Index
January	2.27	0.65
February	0.38	-0.00
March	1.06	-0.28
April	0.49	0.25
May	0.61	0.64
June	-0.11	0.59
July	0.71	0.87
August	1.44	0.59
September	0.14	0.21
October	-0.72	0.05
November	0.65	0.76
December	1.30	0.70
May-Oct	2.79	2.90
Nov-Apr	5.44	2.13

ESG 10 (Sustainable) Model

	Model	S&P 500
Sharpe	0.95	0.48
Skew	-0.49	-0.66
Kurtosis	0.73	1.09
Max drawdown	-40.68	-50.95
Up Capture	1.21	
Down Capture	0.74	
Alpha	10.97	
Beta	0.93	
Up Beta	0.92	
Down Beta	0.88	
Correlation	0.78	
Up Correlation	0.61	
Down Correlation	0.60	
Positive months	199	195
Negative months	104	108
Win rate	65.68	64.36
Positive quarters	73	71
Negative quarters	28	30
Win rate	72.28	70.30
Positive years	22	19
Negative years	3	6
Win Rate	88.00	76.00
Positive positions	648	
Average gain	12.88	
Negative positions	361	
Average loss	-9.85	
Trades	248	
... per month	0.82	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	65.97	56.35
Worst 1-year	-34.90	-43.32
Best 3-year	42.61	26.07
Worst 3-year	-8.49	-16.08
Best 5-year	31.95	23.00
Worst 5-year	4.52	-6.64
Best 10-year	24.57	16.67
Worst 10-year	10.60	-3.43

Annual Returns	Model	S&P 500
1999	24.08	21.06
2000	50.70	-9.09
2001	11.11	-11.86
2002	-8.12	-22.10
2003	28.99	28.69
2004	43.58	10.88
2005	18.40	4.91
2006	20.98	15.79
2007	10.02	5.49
2008	-29.68	-37.00
2009	37.05	26.47
2010	31.00	15.06
2011	0.83	2.11
2012	9.43	16.00
2013	26.10	32.39
2014	17.12	13.69
2015	7.41	1.38
2016	29.62	11.96
2017	29.49	21.83
2018	6.49	-4.38
2019	38.72	31.49
2020	37.62	18.40
2021	51.94	28.71
2022	-19.80	-18.11
2023	38.86	26.29
2024-03	16.40	10.56

Compound Annual Growth	Model	S&P 500
Inception	19.11	7.91
25 Year	19.51	7.78
20 Year	18.76	10.15
15 Year	22.65	15.63
10 Year	23.98	12.96
5 Year	24.15	15.05
3 Year	23.84	11.49

Standard Deviation History	Model	S&P 500
Inception	20.11	16.65
25 Year	20.07	16.68
20 Year	19.46	16.16
15 Year	19.07	15.79
10 Year	20.17	16.25
5 Year	25.89	19.97
3 Year	27.83	18.90

Average Monthly Returns	Model	S&P 500
January	0.92	-0.01
February	1.39	-0.46
March	1.31	1.46
April	2.40	1.95
May	1.96	0.33
June	0.73	-0.10
July	1.41	1.34
August	0.56	0.12
September	-1.24	-1.70
October	2.89	1.57
November	3.64	2.13
December	1.55	1.02
May-Oct	3.42	-0.01
Nov-Apr	14.09	7.66

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ETF Inflation Hedge Model

	Model	S&P 500
Sharpe	1.21	0.58
Skew	3.08	-0.77
Kurtosis	20.25	1.39
Max drawdown	-9.63	-50.95
Up Capture	0.49	
Down Capture	0.12	
Alpha	9.24	
Beta	0.24	
Up Beta	0.23	
Down Beta	0.12	
Correlation	0.40	
Up Correlation	0.19	
Down Correlation	0.25	
Positive months	131	138
Negative months	76	69
Win rate	63.29	66.67
Positive quarters	50	51
Negative quarters	19	18
Win rate	72.46	73.91
Positive years	14	14
Negative years	3	3
Win Rate	82.35	82.35

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	53.88	56.35
Worst 1-year	-8.63	-43.32
Best 3-year	24.65	26.07
Worst 3-year	-0.28	-9.81
Best 5-year	25.55	23.00
Worst 5-year	3.01	-0.92
Best 10-year	14.44	16.67
Worst 10-year	7.91	6.94

Annual Returns

	Model	S&P 500
2007	7.89	5.49
2008	-0.25	-37.00
2009	27.47	26.47
2010	13.16	15.06
2011	7.02	2.11
2012	5.20	16.00
2013	0.69	32.39
2014	2.72	13.69
2015	2.60	1.38
2016	17.71	11.96
2017	53.58	21.83
2018	-2.93	-4.38
2019	21.77	31.49
2020	35.80	18.40
2021	13.95	28.71
2022	-4.67	-18.11
2023	8.30	26.29
2024-03	7.89	10.56

Compound Annual Growth

	Model	S&P 500
Inception	11.78	10.06
15 Year	12.79	15.63
10 Year	14.44	12.96
5 Year	14.77	15.05
3 Year	5.21	11.49

Standard Deviation History

	Model	S&P 500
Inception	9.70	17.22
15 Year	10.14	15.79
10 Year	11.78	16.25
5 Year	9.87	19.97
3 Year	7.29	18.90

Average Monthly Returns

	Model	S&P 500
January	0.54	-0.03
February	1.09	0.14
March	0.69	1.59
April	1.56	2.42
May	1.93	0.35
June	0.66	-0.23
July	1.02	2.63
August	0.57	-0.03
September	-0.36	-1.04
October	0.81	0.86
November	1.39	2.11
December	1.27	0.86
May-Oct	3.82	1.68
Nov-Apr	7.35	7.95

ETF Momentum Model

	Model	S&P 500
Sharpe	0.88	0.56
Skew	-0.22	-0.76
Kurtosis	0.41	1.52
Max drawdown	-32.72	-50.95
Up Capture	1.09	
Down Capture	0.81	
Alpha	7.29	
Beta	0.80	
Up Beta	0.72	
Down Beta	0.48	
Correlation	0.76	
Up Correlation	0.53	
Down Correlation	0.46	
Positive months	173	178
Negative months	94	89
Win rate	64.79	66.67
Positive quarters	63	65
Negative quarters	26	24
Win rate	70.79	73.03
Positive years	16	18
Negative years	6	4
Win Rate	72.73	81.82
Positive positions	334	
Average gain	8.84	
Negative positions	166	
Average loss	-6.63	
Trades	727	
... per month	2.40	
Range of Historical Rolling CAGRs:		
Best 1-year	75.39	56.35
Worst 1-year	-29.88	-43.32
Best 3-year	38.99	26.07
Worst 3-year	2.33	-15.11
Best 5-year	34.66	23.00
Worst 5-year	4.89	-6.64
Best 10-year	20.38	16.67
Worst 10-year	9.35	2.92

Annual Returns	Model	S&P 500
2002	-15.84	-22.10
2003	52.60	28.69
2004	18.35	10.88
2005	13.63	4.91
2006	33.58	15.79
2007	53.24	5.49
2008	-29.11	-37.00
2009	57.56	26.47
2010	7.89	15.06
2011	-4.01	2.11
2012	20.49	16.00
2013	32.38	32.39
2014	8.76	13.69
2015	-0.42	1.38
2016	6.61	11.96
2017	24.36	21.83
2018	-1.74	-4.38
2019	30.45	31.49
2020	34.19	18.40
2021	27.09	28.71
2022	-7.49	-18.11
2023	7.49	26.29
2024-03	11.54	10.56

Compound Annual Growth	Model	S&P 500
Inception	15.07	9.18
20 Year	15.21	10.15
15 Year	15.41	15.63
10 Year	13.62	12.96
5 Year	17.35	15.05
3 Year	8.52	11.49
Standard Deviation History		
Inception	17.18	16.39
20 Year	17.05	16.16
15 Year	16.18	15.79
10 Year	16.04	16.25
5 Year	19.34	19.97
3 Year	18.80	18.90
Average Monthly Returns		
January	0.85	-0.11
February	1.33	0.12
March	1.33	1.36
April	1.11	1.85
May	1.05	0.54
June	0.11	-0.36
July	2.09	1.78
August	0.19	0.18
September	0.29	-1.18
October	1.80	1.43
November	3.04	2.36
December	0.86	0.84
May-Oct	3.72	0.97
Nov-Apr	10.32	7.85

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ETF Monthly Market Timing Model

	Model	S&P 500
Sharpe	0.86	0.48
Skew	-0.41	-0.66
Kurtosis	2.31	1.09
Max drawdown	-23.24	-50.95
Up Capture	0.74	
Down Capture	0.53	
Alpha	4.83	
Beta	0.59	
Up Beta	0.63	
Down Beta	0.45	
Correlation	0.86	
Up Correlation	0.75	
Down Correlation	0.63	
Positive months	192	195
Negative months	111	108
Win rate	63.37	64.36
Positive quarters	72	71
Negative quarters	29	30
Win rate	71.29	70.30
Positive years	22	19
Negative years	3	6
Win Rate	88.00	76.00

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	48.85	56.35
Worst 1-year	-19.01	-43.32
Best 3-year	23.66	26.07
Worst 3-year	-2.03	-16.08
Best 5-year	20.28	23.00
Worst 5-year	1.46	-6.64
Best 10-year	15.51	16.67
Worst 10-year	5.95	-3.43

Annual Returns	Model	S&P 500
1999	15.31	21.06
2000	5.78	-9.09
2001	3.40	-11.86
2002	-3.58	-22.10
2003	31.38	28.69
2004	8.99	10.88
2005	2.11	4.91
2006	13.10	15.79
2007	2.36	5.49
2008	-4.89	-37.00
2009	24.99	26.47
2010	20.30	15.06
2011	7.11	2.11
2012	9.24	16.00
2013	24.53	32.39
2014	14.32	13.69
2015	3.61	1.38
2016	14.60	11.96
2017	16.05	21.83
2018	5.15	-4.38
2019	10.73	31.49
2020	12.66	18.40
2021	16.24	28.71
2022	-17.50	-18.11
2023	16.10	26.29
2024-03	4.37	10.56

Compound Annual Growth	Model	S&P 500
Inception	9.68	7.91
25 Year	9.79	7.78
20 Year	9.68	10.15
15 Year	12.19	15.63
10 Year	8.85	12.96
5 Year	6.87	15.05
3 Year	3.09	11.49

Standard Deviation History

	Model	S&P 500
Inception	11.25	16.65
25 Year	11.29	16.68
20 Year	11.57	16.16
15 Year	12.34	15.79
10 Year	12.77	16.25
5 Year	16.33	19.97
3 Year	14.22	18.90

Average Monthly Returns

	Model	S&P 500
January	-0.08	-0.01
February	0.36	-0.46
March	0.72	1.46
April	1.06	1.95
May	0.66	0.33
June	0.48	-0.10
July	1.36	1.34
August	0.41	0.12
September	-0.02	-1.70
October	1.06	1.57
November	2.25	2.13
December	1.04	1.02
May-Oct	2.89	-0.01
Nov-Apr	6.40	7.66

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ETF Multi-Asset Income Model

	Model	S&P 500
Sharpe	0.93	0.63
Skew	-0.61	-0.80
Kurtosis	4.51	1.85
Max drawdown	-27.59	-50.95
Up Capture	0.53	
Down Capture	0.27	
Alpha	5.71	
Beta	0.37	
Up Beta	0.32	
Down Beta	0.39	
Correlation	0.56	
Up Correlation	0.33	
Down Correlation	0.44	
Positive months	162	165
Negative months	81	78
Win rate	66.67	67.90
Positive quarters	63	60
Negative quarters	18	21
Win rate	77.78	74.07
Positive years	16	17
Negative years	4	3
Win Rate	80.00	85.00

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	42.36	56.35
Worst 1-year	-26.86	-43.32
Best 3-year	28.38	26.07
Worst 3-year	-5.54	-15.11
Best 5-year	19.76	23.00
Worst 5-year	-0.47	-6.64
Best 10-year	16.64	16.67
Worst 10-year	2.66	6.44

Annual Returns	Model	S&P 500
2004	29.07	10.88
2005	17.89	4.91
2006	24.96	15.79
2007	19.33	5.49
2008	8.59	-37.00
2009	14.46	26.47
2010	19.35	15.06
2011	13.39	2.11
2012	13.75	16.00
2013	-0.11	32.39
2014	16.94	13.69
2015	4.55	1.38
2016	-0.44	11.96
2017	12.12	21.83
2018	-5.06	-4.38
2019	20.20	31.49
2020	4.72	18.40
2021	8.94	28.71
2022	-22.74	-18.11
2023	5.34	26.29
2024-03	1.70	10.56

Compound Annual Growth	Model	S&P 500
Inception	9.58	10.11
20 Year	9.48	10.15
15 Year	6.82	15.63
10 Year	3.38	12.96
5 Year	0.83	15.05
3 Year	-5.54	11.49

Standard Deviation History

	Model	S&P 500
Inception	10.30	16.06
20 Year	10.34	16.16
15 Year	10.13	15.79
10 Year	11.05	16.25
5 Year	14.44	19.97
3 Year	12.35	18.90

Average Monthly Returns

	Model	S&P 500
January	1.21	0.07
February	0.23	0.30
March	0.16	1.27
April	0.42	1.95
May	0.69	0.38
June	0.24	-0.09
July	1.77	2.28
August	0.59	0.07
September	0.69	-0.66
October	0.03	0.88
November	1.90	2.27
December	1.27	0.97
May-Oct	3.98	1.97
Nov-Apr	5.20	7.70

ETF Recession Hedge Model

	Model	S&P 500
Sharpe	1.67	0.61
Skew	0.79	-0.79
Kurtosis	2.85	1.71
Max drawdown	-5.97	-50.95
Up Capture	0.30	
Down Capture	-0.04	
Alpha	7.60	
Beta	0.11	
Up Beta	0.23	
Down Beta	-0.00	
Correlation	0.34	
Up Correlation	0.42	
Down Correlation	-0.01	
Positive months	164	156
Negative months	67	75
Win rate	71.00	67.53
Positive quarters	65	57
Negative quarters	12	20
Win rate	84.42	74.03
Positive years	19	16
Negative years	0	3
Win Rate	100.00	84.21

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	31.00	56.35
Worst 1-year	-1.46	-43.32
Best 3-year	17.29	26.07
Worst 3-year	2.60	-15.11
Best 5-year	12.27	23.00
Worst 5-year	6.38	-1.18
Best 10-year	10.91	16.67
Worst 10-year	8.12	6.44

Annual Returns	Model	S&P 500
2005	4.73	4.91
2006	6.07	15.79
2007	9.45	5.49
2008	10.84	-37.00
2009	9.98	26.47
2010	14.76	15.06
2011	12.21	2.11
2012	6.06	16.00
2013	7.11	32.39
2014	12.70	13.69
2015	3.31	1.38
2016	8.19	11.96
2017	7.97	21.83
2018	2.01	-4.38
2019	14.25	31.49
2020	31.00	18.40
2021	6.36	28.71
2022	1.48	-18.11
2023	1.44	26.29
2024-03	2.26	10.56

Compound Annual Growth	Model	S&P 500
Inception	8.77	10.07
15 Year	9.36	15.63
10 Year	8.35	12.96
5 Year	10.01	15.05
3 Year	3.42	11.49

Standard Deviation History

	Model	S&P 500
Inception	5.24	16.41
15 Year	5.36	15.79
10 Year	5.73	16.25
5 Year	7.20	19.97
3 Year	5.97	18.90

Average Monthly Returns

	Model	S&P 500
January	0.52	-0.02
February	0.54	0.24
March	1.27	1.41
April	0.82	2.13
May	0.37	0.32
June	0.15	-0.19
July	1.14	2.58
August	0.80	0.05
September	0.10	-0.76
October	0.67	0.85
November	1.11	2.18
December	0.91	0.84
May-Oct	2.56	2.00
Nov-Apr	5.83	7.64

ETF Sector Rotation Model

	Model	S&P 500
Sharpe	0.78	0.49
Skew	-0.59	-0.73
Kurtosis	2.32	1.25
Max drawdown	-22.55	-50.95
Up Capture	0.75	
Down Capture	0.55	
Alpha	5.17	
Beta	0.55	
Up Beta	0.53	
Down Beta	0.28	
Correlation	0.72	
Up Correlation	0.55	
Down Correlation	0.31	
Positive months	178	184
Negative months	101	95
Win rate	63.80	65.95
Positive quarters	67	67
Negative quarters	26	26
Win rate	72.04	72.04
Positive years	19	18
Negative years	4	5
Win Rate	82.61	78.26
Positive positions	290	
Average gain	6.56	
Negative positions	131	
Average loss	-5.51	
Trades	297	
... per month	1.07	
Range of Historical Rolling CAGRs:		
Best 1-year	45.65	56.35
Worst 1-year	-12.24	-43.32
Best 3-year	21.89	26.07
Worst 3-year	0.32	-15.11
Best 5-year	18.32	23.00
Worst 5-year	4.98	-6.64
Best 10-year	14.49	16.67
Worst 10-year	7.95	1.30

Annual Returns	Model	S&P 500
2001	-9.85	-11.86
2002	-5.15	-22.10
2003	24.83	28.69
2004	17.40	10.88
2005	6.95	4.91
2006	13.33	15.79
2007	15.33	5.49
2008	-5.66	-37.00
2009	17.98	26.47
2010	10.22	15.06
2011	4.09	2.11
2012	13.21	16.00
2013	37.28	32.39
2014	11.49	13.69
2015	3.54	1.38
2016	7.31	11.96
2017	21.64	21.83
2018	1.64	-4.38
2019	20.81	31.49
2020	7.44	18.40
2021	25.23	28.71
2022	-8.63	-18.11
2023	0.55	26.29
2024-03	10.15	10.56

Compound Annual Growth	Model	S&P 500
Inception	9.78	8.18
20 Year	11.01	10.15
15 Year	11.63	15.63
10 Year	9.52	12.96
5 Year	8.75	15.05
3 Year	5.97	11.49
Standard Deviation History		
Inception	12.56	16.68
20 Year	12.99	16.16
15 Year	13.92	15.79
10 Year	14.17	16.25
5 Year	17.55	19.97
3 Year	14.58	18.90
Average Monthly Returns		
January	0.00	0.04
February	1.31	-0.28
March	0.26	1.03
April	0.78	2.09
May	0.35	0.55
June	0.45	-0.45
July	1.12	1.66
August	0.10	-0.11
September	-0.32	-1.49
October	1.75	1.45
November	2.10	2.58
December	1.46	0.84
May-Oct	1.71	0.16
Nov-Apr	7.66	7.75

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ETF Style Box Rotation Model

	Model	S&P 500
Sharpe	1.31	0.49
Skew	0.91	-0.73
Kurtosis	3.18	1.25
Max drawdown	-12.24	-50.95
Up Capture	0.73	
Down Capture	0.33	
Alpha	9.33	
Beta	0.47	
Up Beta	0.75	
Down Beta	0.08	
Correlation	0.75	
Up Correlation	0.74	
Down Correlation	0.17	
Positive months	171	184
Negative months	108	95
Win rate	61.29	65.95
Positive quarters	70	67
Negative quarters	23	26
Win rate	75.27	72.04
Positive years	22	18
Negative years	1	5
Win Rate	95.65	78.26

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	48.66	56.35
Worst 1-year	-9.51	-43.32
Best 3-year	28.07	26.07
Worst 3-year	4.55	-15.11
Best 5-year	23.12	23.00
Worst 5-year	7.01	-6.64
Best 10-year	18.31	16.67
Worst 10-year	11.82	1.30

Annual Returns	Model	S&P 500
2001	3.79	-11.86
2002	1.89	-22.10
2003	22.35	28.69
2004	12.57	10.88
2005	7.07	4.91
2006	12.69	15.79
2007	9.84	5.49
2008	2.89	-37.00
2009	33.59	26.47
2010	28.75	15.06
2011	6.69	2.11
2012	17.73	16.00
2013	26.26	32.39
2014	9.93	13.69
2015	5.29	1.38
2016	25.84	11.96
2017	10.76	21.83
2018	3.86	-4.38
2019	27.32	31.49
2020	30.76	18.40
2021	11.08	28.71
2022	-9.51	-18.11
2023	18.38	26.29
2024-03	4.21	10.56

Compound Annual Growth	Model	S&P 500
Inception	13.43	8.18
20 Year	14.20	10.15
15 Year	16.50	15.63
10 Year	13.39	12.96
5 Year	13.31	15.05
3 Year	5.49	11.49

Standard Deviation History

	Model	S&P 500
Inception	10.28	16.68
20 Year	10.65	16.16
15 Year	11.55	15.79
10 Year	10.44	16.25
5 Year	11.97	19.97
3 Year	13.27	18.90

Average Monthly Returns

	Model	S&P 500
January	0.62	0.04
February	0.80	-0.28
March	1.35	1.03
April	1.57	2.09
May	0.91	0.55
June	0.53	-0.45
July	1.07	1.66
August	-0.02	-0.11
September	0.23	-1.49
October	1.95	1.45
November	2.51	2.58
December	1.11	0.84
May-Oct	2.72	0.16
Nov-Apr	9.90	7.75

iQUANT.pro Investment Models

Global ETF Income Model

	Model	U.S. Credit Index
Sharpe	0.84	0.76
Skew	2.20	-0.59
Kurtosis	14.90	2.73
Max drawdown	-17.32	-19.57
Up Capture	0.91	
Down Capture	0.27	
Alpha	5.23	
Beta	0.49	
Up Beta	0.34	
Down Beta	0.41	
Correlation	0.31	
Up Correlation	0.12	
Down Correlation	0.27	
Positive months	155	154
Negative months	87	89
Win rate	63.79	63.37
Positive quarters	55	56
Negative quarters	26	25
Win rate	67.90	69.14
Positive years	16	15
Negative years	4	5
Win Rate	80.00	75.00
Positive positions	284	
Average gain	4.14	
Negative positions	117	
Average loss	-2.73	
Trades	489	
... per month	2.02	

Range of Historical Rolling CAGRs:

	Model	U.S. Credit Index
Best 1-year	54.28	16.06
Worst 1-year	-12.93	-18.68
Best 3-year	23.32	12.76
Worst 3-year	-3.69	-5.33
Best 5-year	17.22	8.96
Worst 5-year	3.17	-0.27
Best 10-year	12.25	6.82
Worst 10-year	5.39	1.51

Annual Returns	Model	U.S. Credit Index
2004	4.33	10.23
2005	3.27	8.57
2006	2.40	-1.96
2007	8.78	9.39
2008	2.91	10.40
2009	19.55	10.52
2010	3.04	7.70
2011	43.96	5.24
2012	15.66	1.96
2013	-2.11	4.26
2014	18.14	5.11
2015	4.91	-2.33
2016	8.99	5.63
2017	7.93	6.18
2018	-3.97	-2.11
2019	14.51	13.80
2020	19.08	9.35
2021	5.43	-1.08
2022	-11.41	-15.26
2023	-4.10	8.18
2024-03	1.93	-0.41

Compound Annual Growth	Model	U.S. Credit Index
Inception	7.50	4.40
20 Year	7.41	4.51
15 Year	8.74	3.57
10 Year	5.45	2.24
5 Year	3.42	1.39
3 Year	-2.99	-1.86

Standard Deviation History

	Model	U.S. Credit Index
Inception	8.93	5.75
20 Year	8.99	5.77
15 Year	10.05	6.19
10 Year	7.58	6.69
5 Year	8.13	8.89
3 Year	6.97	9.38

Average Monthly Returns

	Model	U.S. Credit Index
January	0.70	0.54
February	0.07	-0.06
March	-0.14	-0.20
April	0.81	0.25
May	0.24	0.48
June	0.50	0.43
July	1.67	0.81
August	1.20	0.51
September	0.79	0.12
October	-0.03	-0.06
November	0.66	0.81
December	0.81	0.70
May-Oct	4.40	2.36
Nov-Apr	2.88	1.99

iQUANT.pro Investment Models

Global Style Box Rotation Model

	Model	S&P 500
Sharpe	1.02	0.48
Skew	-0.36	-0.66
Kurtosis	1.32	1.09
Max drawdown	-39.86	-50.95
Up Capture	1.24	
Down Capture	0.69	
Alpha	12.48	
Beta	0.95	
Up Beta	1.03	
Down Beta	0.94	
Correlation	0.78	
Up Correlation	0.64	
Down Correlation	0.62	
Positive months	192	195
Negative months	111	108
Win rate	63.37	64.36
Positive quarters	75	71
Negative quarters	26	30
Win rate	74.26	70.30
Positive years	24	19
Negative years	1	6
Win Rate	96.00	76.00
Positive positions	961	
Average gain	15.01	
Negative positions	551	
Average loss	-11.21	
Trades	2349	
... per month	7.77	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	76.92	56.35
Worst 1-year	-31.02	-43.32
Best 3-year	39.60	26.07
Worst 3-year	3.89	-16.08
Best 5-year	37.30	23.00
Worst 5-year	7.36	-6.64
Best 10-year	24.31	16.67
Worst 10-year	12.44	-3.43

Annual Returns

	Model	S&P 500
1999	35.34	21.06
2000	47.28	-9.09
2001	26.14	-11.86
2002	15.72	-22.10
2003	62.38	28.69
2004	19.20	10.88
2005	15.18	4.91
2006	22.84	15.79
2007	46.34	5.49
2008	-26.99	-37.00
2009	35.63	26.47
2010	31.37	15.06
2011	2.85	2.11
2012	27.62	16.00
2013	41.95	32.39
2014	6.75	13.69
2015	2.21	1.38
2016	23.79	11.96
2017	12.44	21.83
2018	10.29	-4.38
2019	33.33	31.49
2020	13.17	18.40
2021	23.77	28.71
2022	9.99	-18.11
2023	15.92	26.29
2024-03	7.86	10.56

Compound Annual Growth

	Model	S&P 500
Inception	20.94	7.91
25 Year	20.64	7.78
20 Year	17.39	10.15
15 Year	19.48	15.63
10 Year	15.55	12.96
5 Year	17.25	15.05
3 Year	15.96	11.49

Standard Deviation History

	Model	S&P 500
Inception	20.58	16.65
25 Year	20.62	16.68
20 Year	20.43	16.16
15 Year	19.97	15.79
10 Year	20.51	16.25
5 Year	24.29	19.97
3 Year	22.66	18.90

Average Monthly Returns

	Model	S&P 500
January	1.49	-0.01
February	1.51	-0.46
March	0.93	1.46
April	2.40	1.95
May	1.10	0.33
June	0.87	-0.10
July	2.64	1.34
August	0.51	0.12
September	-0.90	-1.70
October	2.30	1.57
November	3.74	2.13
December	2.44	1.02
May-Oct	4.22	-0.01
Nov-Apr	14.82	7.66

iQUANT.pro Investment Models

Greatest Hits Model

	Model	S&P 500
Sharpe	1.28	0.70
Skew	-0.54	-0.82
Kurtosis	1.84	2.62
Max drawdown	-40.15	-50.95
Up Capture	1.02	
Down Capture	0.52	
Alpha	10.91	
Beta	0.77	
Up Beta	0.75	
Down Beta	0.81	
Correlation	0.78	
Up Correlation	0.60	
Down Correlation	0.68	
Positive months	390	368
Negative months	177	198
Win rate	68.78	64.90
Positive quarters	145	136
Negative quarters	44	53
Win rate	76.72	71.96
Positive years	43	38
Negative years	4	9
Win Rate	91.49	80.85
Positive positions	1388	
Average gain	12.39	
Negative positions	728	
Average loss	-8.60	
Trades	2780	
... per month	4.91	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	68.37	61.18
Worst 1-year	-34.25	-43.32
Best 3-year	44.17	33.30
Worst 3-year	-3.35	-16.08
Best 5-year	38.36	29.63
Worst 5-year	4.32	-6.64
Best 10-year	29.08	19.49
Worst 10-year	10.82	-3.43

Annual Returns

	Model	S&P 500
1977	19.09	-7.39
1978	16.94	6.53
1979	19.02	18.47
1980	44.81	32.44
1981	22.55	-4.95
1982	22.33	21.55
1983	32.75	22.55
1984	20.30	6.25
1985	50.27	31.74
1986	16.64	18.67
1987	25.22	5.25
1988	5.09	16.62
1989	36.91	31.68
1990	-3.69	-3.10
1991	43.04	30.46
1992	8.88	7.62
1993	31.06	10.07
1994	16.67	1.32
1995	54.07	37.59
1996	29.07	22.96
1997	27.66	33.38
1998	13.59	28.57
1999	0.19	21.06
2000	24.47	-9.09
2001	17.85	-11.86
2002	3.09	-22.10
2003	38.57	28.69
2004	20.81	10.88
2005	12.64	4.91
2006	18.46	15.79
2007	24.43	5.49
2008	-24.17	-37.00
2009	35.87	26.47
2010	27.77	15.06
2011	4.83	2.11
2012	19.88	16.00
2013	49.54	32.39
2014	13.37	13.69
2015	11.85	1.38
2016	21.14	11.96
2017	28.65	21.83
2018	-5.87	-4.38
2019	40.91	31.49
2020	21.03	18.40
2021	37.42	28.71
2022	-7.53	-18.11
2023	30.11	26.29
2024-03	9.97	10.56

Compound Annual Growth

	Model	S&P 500
Inception	20.68	11.58
40 Year	20.14	11.67
30 Year	19.22	10.66
25 Year	17.97	7.78
20 Year	18.16	10.15
15 Year	22.46	15.63
10 Year	18.84	12.96
5 Year	21.35	15.05
3 Year	17.18	11.49

Standard Deviation History

	Model	S&P 500
Inception	16.12	16.44
40 Year	16.49	16.64
30 Year	16.56	16.46
25 Year	17.13	16.68
20 Year	17.30	16.16
15 Year	17.46	15.79
10 Year	17.68	16.25
5 Year	22.20	19.97
3 Year	19.80	18.90

Average Monthly Returns

	Model	S&P 500
January	1.74	0.86
February	1.30	0.22
March	1.34	1.19
April	2.88	1.89
May	2.28	0.97
June	0.85	0.56
July	2.49	1.36
August	0.78	0.35
September	-0.28	-0.84
October	0.92	0.75
November	2.64	2.25
December	1.84	1.42
May-Oct	6.13	2.38
Nov-Apr	12.67	8.58

Income Fund Model

	Model	U.S. Credit Index
Sharpe	1.21	0.90
Skew	-2.85	-0.53
Kurtosis	29.34	2.33
Max drawdown	-10.21	-19.57
Up Capture	0.40	
Down Capture	-0.16	
Alpha	3.82	
Beta	0.22	
Up Beta	0.24	
Down Beta	0.43	
Correlation	0.30	
Up Correlation	0.24	
Down Correlation	0.37	
Positive months	186	195
Negative months	45	108
Win rate	61.39	64.36
Positive quarters	72	71
Negative quarters	12	30
Win rate	71.29	70.30
Positive years	22	19
Negative years	2	6
Win Rate	88.00	76.00
Positive positions	319	
Average gain	2.33	
Negative positions	66	
Average loss	-1.77	
Trades	501	
... per month	1.66	

Range of Historical Rolling CAGRs:

	Model	U.S. Credit Index
Best 1-year	26.52	22.25
Worst 1-year	-4.32	-18.68
Best 3-year	13.28	12.76
Worst 3-year	-0.15	-5.33
Best 5-year	10.90	8.96
Worst 5-year	1.42	-0.27
Best 10-year	7.43	8.45
Worst 10-year	2.94	1.51

Annual Returns	Model	U.S. Credit Index
1999	2.43	8.69
2000	6.55	12.16
2001	5.67	-3.93
2002	8.97	22.25
2003	0.39	3.28
2004	0.00	10.23
2005	2.62	8.57
2006	6.56	-1.96
2007	1.70	9.39
2008	3.10	10.40
2009	22.16	10.52
2010	12.15	7.70
2011	4.50	5.24
2012	12.30	1.96
2013	1.98	4.26
2014	6.22	5.11
2015	0.19	-2.33
2016	6.38	5.63
2017	6.59	6.18
2018	-0.18	-2.11
2019	8.23	13.80
2020	-1.90	9.35
2021	1.24	-1.08
2022	1.31	-15.26
2023	8.41	8.18
2024-03	1.01	-0.41

Compound Annual Growth	Model	U.S. Credit Index
Inception	4.97	5.13
25 Year	5.03	5.21
20 Year	5.09	4.51
15 Year	5.69	3.57
10 Year	3.38	2.24
5 Year	2.99	1.39
3 Year	3.94	-1.86

Standard Deviation History

	Model	U.S. Credit Index
Inception	4.10	5.68
25 Year	4.11	5.70
20 Year	4.45	5.77
15 Year	4.89	6.19
10 Year	4.60	6.69
5 Year	6.19	8.89
3 Year	3.10	9.38

Average Monthly Returns

	Model	U.S. Credit Index
January	0.85	0.65
February	0.24	-0.00
March	-0.17	-0.28
April	0.74	0.25
May	0.15	0.64
June	0.32	0.59
July	0.73	0.87
August	0.60	0.59
September	0.35	0.21
October	0.35	0.05
November	0.32	0.76
December	0.37	0.70
May-Oct	2.16	2.90
Nov-Apr	2.71	2.13

iQUANT.pro Investment Models

International Buyback & Dividend Model

	Model	MSCI ACWI ex USA
Sharpe	0.77	0.16
Skew	0.07	-0.74
Kurtosis	2.94	2.05
Max drawdown	-39.72	-55.73
Up Capture	1.25	
Down Capture	0.65	
Alpha	14.39	
Beta	0.89	
Up Beta	0.89	
Down Beta	0.82	
Correlation	0.72	
Up Correlation	0.56	
Down Correlation	0.51	
Positive months	195	173
Negative months	108	130
Win rate	64.36	57.10
Positive quarters	74	60
Negative quarters	27	41
Win rate	73.27	59.41
Positive years	21	16
Negative years	4	9
Win Rate	84.00	64.00
Positive positions	604	
Average gain	14.80	
Negative positions	403	
Average loss	-10.18	
Trades	688	
... per month	2.27	

Range of Historical Rolling CAGRs:

	Model	MSCI ACWI ex USA
Best 1-year	199.60	59.05
Worst 1-year	-31.52	-49.13
Best 3-year	45.42	31.13
Worst 3-year	-5.79	-19.55
Best 5-year	37.78	23.55
Worst 5-year	0.83	-7.54
Best 10-year	22.88	9.03
Worst 10-year	9.84	-1.20

Annual Returns	Model	MSCI ACWI ex USA
1999	102.44	26.96
2000	25.27	-14.17
2001	9.18	-21.45
2002	7.98	-15.94
2003	47.86	38.59
2004	23.30	20.25
2005	16.69	13.54
2006	15.97	26.34
2007	27.48	11.17
2008	-16.53	-45.25
2009	23.13	39.60
2010	5.98	10.01
2011	-6.84	-16.66
2012	28.50	13.65
2013	59.93	12.82
2014	14.19	-6.26
2015	0.78	-6.90
2016	19.64	1.67
2017	29.42	24.75
2018	-15.14	-16.93
2019	16.92	18.32
2020	14.61	8.73
2021	37.76	6.20
2022	-20.38	-18.84
2023	23.59	12.60
2024-03	4.80	3.70

Compound Annual Growth	Model	MSCI ACWI ex USA
Inception	17.32	2.87
25 Year	17.21	2.85
20 Year	13.16	3.44
15 Year	15.15	5.38
10 Year	10.28	1.73
5 Year	12.24	3.39
3 Year	7.85	-0.84

Standard Deviation History

	Model	MSCI ACWI ex USA
Inception	22.53	18.21
25 Year	22.60	18.28
20 Year	20.28	18.39
15 Year	20.33	17.99
10 Year	20.74	16.54
5 Year	25.18	19.88
3 Year	22.61	18.16

Average Monthly Returns

	Model	MSCI ACWI ex USA
January	1.96	-0.73
February	1.16	-0.14
March	1.16	0.38
April	2.14	2.42
May	0.59	-1.34
June	0.86	-0.21
July	1.44	0.94
August	0.23	-0.86
September	-0.78	-1.60
October	0.82	0.58
November	3.53	1.30
December	2.85	2.15
May-Oct	2.34	-3.08
Nov-Apr	13.62	5.96

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Investment Models

International ETF Rotation Model

	Model	MSCI ACWI ex USA
Sharpe	1.04	0.15
Skew	0.80	-0.76
Kurtosis	2.41	2.12
Max drawdown	-16.77	-55.73
Up Capture	0.84	
Down Capture	0.37	
Alpha	11.16	
Beta	0.54	
Up Beta	0.77	
Down Beta	0.31	
Correlation	0.80	
Up Correlation	0.73	
Down Correlation	0.55	
Positive months	164	159
Negative months	115	120
Win rate	58.78	56.99
Positive quarters	61	56
Negative quarters	32	37
Win rate	65.59	60.22
Positive years	20	15
Negative years	3	8
Win Rate	86.96	65.22

Range of Historical Rolling CAGRs:

	Model	MSCI ACWI ex USA
Best 1-year	65.78	59.05
Worst 1-year	-12.17	-49.13
Best 3-year	32.79	31.13
Worst 3-year	0.67	-14.68
Best 5-year	26.22	23.55
Worst 5-year	2.08	-7.54
Best 10-year	20.31	9.03
Worst 10-year	5.69	-1.20

Annual Returns	Model	MSCI ACWI ex USA
2001	4.76	-21.45
2002	3.37	-15.94
2003	46.19	38.59
2004	24.24	20.25
2005	18.22	13.54
2006	16.27	26.34
2007	27.14	11.17
2008	-8.98	-45.25
2009	54.10	39.60
2010	10.80	10.01
2011	4.80	-16.66
2012	18.48	13.65
2013	9.58	12.82
2014	1.81	-6.26
2015	-4.12	-6.90
2016	7.08	1.67
2017	20.47	24.75
2018	-4.02	-16.93
2019	6.97	18.32
2020	35.38	8.73
2021	10.10	6.20
2022	6.28	-18.84
2023	9.80	12.60
2024-03	0.95	3.70

Compound Annual Growth	Model	MSCI ACWI ex USA
Inception	12.82	2.75
20 Year	12.20	3.44
15 Year	11.35	5.38
10 Year	8.03	1.73
5 Year	12.95	3.39
3 Year	7.91	-0.84

Standard Deviation History

	Model	MSCI ACWI ex USA
Inception	12.29	18.49
20 Year	12.38	18.39
15 Year	11.91	17.99
10 Year	10.17	16.54
5 Year	13.22	19.88
3 Year	8.98	18.16

Average Monthly Returns

	Model	MSCI ACWI ex USA
January	-0.12	-0.50
February	0.04	-0.16
March	1.36	0.07
April	1.94	2.70
May	0.39	-1.14
June	0.21	-0.56
July	1.33	1.08
August	0.20	-0.99
September	0.62	-1.56
October	1.65	0.58
November	1.85	1.43
December	2.67	1.81
May-Oct	2.74	-3.18
Nov-Apr	9.39	5.94

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International Efficiency Model

	Model	MSCI ACWI ex USA
Sharpe	0.75	0.16
Skew	-0.52	-0.74
Kurtosis	2.16	2.05
Max drawdown	-44.07	-55.73
Up Capture	1.19	
Down Capture	0.66	
Alpha	12.57	
Beta	0.95	
Up Beta	1.15	
Down Beta	0.92	
Correlation	0.84	
Up Correlation	0.76	
Down Correlation	0.69	
Positive months	188	173
Negative months	115	130
Win rate	62.05	57.10
Positive quarters	70	60
Negative quarters	31	41
Win rate	69.31	59.41
Positive years	21	16
Negative years	4	9
Win Rate	84.00	64.00
Positive positions	337	
Average gain	41.37	
Negative positions	163	
Average loss	-28.50	
Trades	564	
... per month	1.88	

Range of Historical Rolling CAGRs:

	Model	MSCI ACWI ex USA
Best 1-year	93.15	59.05
Worst 1-year	-41.48	-49.13
Best 3-year	41.85	31.13
Worst 3-year	-11.17	-19.55
Best 5-year	36.98	23.55
Worst 5-year	-0.68	-7.54
Best 10-year	22.00	9.03
Worst 10-year	9.99	-1.20

Annual Returns	Model	MSCI ACWI ex USA
1999	68.94	26.96
2000	18.22	-14.17
2001	-2.98	-21.45
2002	0.34	-15.94
2003	35.06	38.59
2004	16.63	20.25
2005	17.18	13.54
2006	11.12	26.34
2007	16.19	11.17
2008	-35.61	-45.25
2009	68.29	39.60
2010	24.27	10.01
2011	6.48	-16.66
2012	25.00	13.65
2013	50.21	12.82
2014	1.36	-6.26
2015	5.09	-6.90
2016	11.63	1.67
2017	35.52	24.75
2018	-18.47	-16.93
2019	36.96	18.32
2020	56.16	8.73
2021	7.44	6.20
2022	-12.37	-18.84
2023	16.56	12.60
2024-03	2.09	3.70

Compound Annual Growth	Model	MSCI ACWI ex USA
Inception	15.65	2.87
25 Year	15.47	2.85
20 Year	14.25	3.44
15 Year	18.78	5.38
10 Year	11.83	1.73
5 Year	14.67	3.39
3 Year	3.78	-0.84
Standard Deviation History		
Inception	20.90	18.21
25 Year	20.99	18.28
20 Year	21.09	18.39
15 Year	20.70	17.99
10 Year	21.21	16.54
5 Year	25.04	19.88
3 Year	23.17	18.16
Average Monthly Returns		
January	0.42	-0.73
February	1.12	-0.14
March	0.76	0.38
April	2.04	2.42
May	0.60	-1.34
June	1.50	-0.21
July	1.58	0.94
August	0.72	-0.86
September	-1.06	-1.60
October	1.65	0.58
November	2.88	1.30
December	2.37	2.15
May-Oct	3.34	-3.08
Nov-Apr	11.25	5.96

International Fund Risk On Risk Off Model

	Model	MSCI ACWI ex USA
Sharpe	1.16	0.16
Skew	0.45	-0.74
Kurtosis	1.44	2.05
Max drawdown	-21.40	-55.73
Up Capture	0.88	
Down Capture	0.38	
Alpha	11.99	
Beta	0.56	
Up Beta	0.70	
Down Beta	0.35	
Correlation	0.84	
Up Correlation	0.70	
Down Correlation	0.66	
Positive months	186	173
Negative months	117	130
Win rate	61.39	57.10
Positive quarters	73	60
Negative quarters	28	41
Win rate	72.28	59.41
Positive years	20	16
Negative years	5	9
Win Rate	80.00	64.00
Positive positions	1762	
Average gain	7.59	
Negative positions	528	
Average loss	-5.87	
Trades	539	
... per month	1.78	

Range of Historical Rolling CAGRs:

	Model	MSCI ACWI ex USA
Best 1-year	68.14	59.05
Worst 1-year	-14.64	-49.13
Best 3-year	33.50	31.13
Worst 3-year	-5.25	-19.55
Best 5-year	27.12	23.55
Worst 5-year	5.27	-7.54
Best 10-year	19.56	9.03
Worst 10-year	8.20	-1.20

Annual Returns	Model	MSCI ACWI ex USA
1999	42.67	26.96
2000	2.31	-14.17
2001	2.65	-21.45
2002	-7.33	-15.94
2003	55.72	38.59
2004	15.24	20.25
2005	16.62	13.54
2006	30.88	26.34
2007	15.21	11.17
2008	-11.51	-45.25
2009	45.74	39.60
2010	20.56	10.01
2011	-1.18	-16.66
2012	16.75	13.65
2013	22.56	12.82
2014	0.32	-6.26
2015	3.35	-6.90
2016	6.61	1.67
2017	21.04	24.75
2018	-3.36	-16.93
2019	20.92	18.32
2020	37.23	8.73
2021	8.11	6.20
2022	-5.80	-18.84
2023	16.28	12.60
2024-03	6.40	3.70

Compound Annual Growth	Model	MSCI ACWI ex USA
Inception	13.78	2.87
25 Year	13.75	2.85
20 Year	12.97	3.44
15 Year	13.79	5.38
10 Year	10.21	1.73
5 Year	14.16	3.39
3 Year	8.14	-0.84

Standard Deviation History

	Model	MSCI ACWI ex USA
Inception	11.87	18.21
25 Year	11.90	18.28
20 Year	11.24	18.39
15 Year	11.63	17.99
10 Year	10.71	16.54
5 Year	13.08	19.88
3 Year	10.80	18.16

Average Monthly Returns

	Model	MSCI ACWI ex USA
January	0.47	-0.73
February	1.07	-0.14
March	0.86	0.38
April	2.09	2.42
May	0.61	-1.34
June	0.62	-0.21
July	1.32	0.94
August	0.42	-0.86
September	0.20	-1.60
October	0.88	0.58
November	2.39	1.30
December	2.02	2.15
May-Oct	3.16	-3.08
Nov-Apr	9.78	5.96

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International Income Model

	Model	U.S. Credit Index
Sharpe	0.54	0.90
Skew	-1.07	-0.53
Kurtosis	5.66	2.33
Max drawdown	-30.67	-19.57
Up Capture	0.87	
Down Capture	0.20	
Alpha	3.41	
Beta	0.87	
Up Beta	1.04	
Down Beta	1.53	
Correlation	0.35	
Up Correlation	0.28	
Down Correlation	0.42	
Positive months	189	195
Negative months	114	108
Win rate	62.38	64.36
Positive quarters	69	71
Negative quarters	32	30
Win rate	68.32	70.30
Positive years	16	19
Negative years	9	6
Win Rate	64.00	76.00
Positive positions	175	
Average gain	6.61	
Negative positions	105	
Average loss	-5.94	
Trades	224	
... per month	0.74	

Range of Historical Rolling CAGRs:

	Model	U.S. Credit Index
Best 1-year	62.46	22.25
Worst 1-year	-26.09	-18.68
Best 3-year	29.84	12.76
Worst 3-year	-8.32	-5.33
Best 5-year	21.89	8.96
Worst 5-year	-2.83	-0.27
Best 10-year	14.27	8.45
Worst 10-year	0.92	1.51

Annual Returns	Model	U.S. Credit Index
1999	-7.45	8.69
2000	12.69	12.16
2001	12.93	-3.93
2002	30.10	22.25
2003	44.10	3.28
2004	6.13	10.23
2005	-6.71	8.57
2006	13.00	-1.96
2007	-5.73	9.39
2008	-5.04	10.40
2009	35.97	10.52
2010	21.26	7.70
2011	13.97	5.24
2012	15.51	1.96
2013	-5.90	4.26
2014	4.38	5.11
2015	-3.85	-2.33
2016	9.99	5.63
2017	23.45	6.18
2018	0.19	-2.11
2019	17.58	13.80
2020	-0.39	9.35
2021	-0.51	-1.08
2022	-22.21	-15.26
2023	23.56	8.18
2024-03	1.06	-0.41

Compound Annual Growth	Model	U.S. Credit Index
Inception	8.00	5.13
25 Year	8.18	5.21
20 Year	5.87	4.51
15 Year	8.25	3.57
10 Year	4.04	2.24
5 Year	0.46	1.39
3 Year	-1.33	-1.86

Standard Deviation History

	Model	U.S. Credit Index
Inception	14.76	5.68
25 Year	14.82	5.70
20 Year	15.46	5.77
15 Year	14.26	6.19
10 Year	14.69	6.69
5 Year	18.42	8.89
3 Year	16.13	9.38

Average Monthly Returns

	Model	U.S. Credit Index
January	2.31	0.65
February	0.03	-0.00
March	-1.06	-0.28
April	1.05	0.25
May	0.71	0.64
June	0.70	0.59
July	1.48	0.87
August	0.77	0.59
September	-0.87	0.21
October	0.54	0.05
November	0.20	0.76
December	1.89	0.70
May-Oct	2.78	2.90
Nov-Apr	4.95	2.13

International Titans Model

	Model	MSCI ACWI ex USA
Sharpe	0.94	0.16
Skew	-0.42	-0.74
Kurtosis	0.58	2.05
Max drawdown	-41.93	-55.73
Up Capture	1.17	
Down Capture	0.56	
Alpha	14.72	
Beta	0.79	
Up Beta	0.73	
Down Beta	0.72	
Correlation	0.78	
Up Correlation	0.57	
Down Correlation	0.61	
Positive months	194	173
Negative months	109	130
Win rate	64.03	57.10
Positive quarters	74	60
Negative quarters	27	41
Win rate	73.27	59.41
Positive years	22	16
Negative years	3	9
Win Rate	88.00	64.00
Positive positions	633	
Average gain	12.68	
Negative positions	376	
Average loss	-8.97	
Trades	340	
... per month	1.12	

Range of Historical Rolling CAGRs:

	Model	MSCI ACWI ex USA
Best 1-year	84.83	59.05
Worst 1-year	-36.10	-49.13
Best 3-year	38.46	31.13
Worst 3-year	-3.79	-19.55
Best 5-year	32.63	23.55
Worst 5-year	3.58	-7.54
Best 10-year	20.75	9.03
Worst 10-year	9.60	-1.20

Annual Returns	Model	MSCI ACWI ex USA
1999	35.93	26.96
2000	17.27	-14.17
2001	17.36	-21.45
2002	26.75	-15.94
2003	47.47	38.59
2004	34.66	20.25
2005	18.28	13.54
2006	19.13	26.34
2007	34.85	11.17
2008	-27.48	-45.25
2009	28.67	39.60
2010	9.71	10.01
2011	5.53	-16.66
2012	23.95	13.65
2013	18.17	12.82
2014	28.91	-6.26
2015	0.13	-6.90
2016	2.01	1.67
2017	29.13	24.75
2018	-13.45	-16.93
2019	43.19	18.32
2020	26.60	8.73
2021	28.30	6.20
2022	-13.02	-18.84
2023	27.68	12.60
2024-03	5.03	3.70

Compound Annual Growth	Model	MSCI ACWI ex USA
Inception	17.33	2.87
25 Year	17.20	2.85
20 Year	14.23	3.44
15 Year	16.32	5.38
10 Year	13.65	1.73
5 Year	18.36	3.39
3 Year	10.29	-0.84

Standard Deviation History

	Model	MSCI ACWI ex USA
Inception	18.44	18.21
25 Year	18.46	18.28
20 Year	18.14	18.39
15 Year	18.24	17.99
10 Year	17.88	16.54
5 Year	20.90	19.88
3 Year	19.13	18.16

Average Monthly Returns

	Model	MSCI ACWI ex USA
January	0.47	-0.73
February	1.32	-0.14
March	2.37	0.38
April	2.52	2.42
May	0.51	-1.34
June	0.51	-0.21
July	2.66	0.94
August	0.15	-0.86
September	-0.79	-1.60
October	0.88	0.58
November	3.04	1.30
December	2.33	2.15
May-Oct	3.03	-3.08
Nov-Apr	12.94	5.96

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Investment Models

J. Hancock All Cap Growth Model

	Model	S&P 500
Sharpe	0.85	0.48
Skew	-0.36	-0.66
Kurtosis	1.20	1.09
Max drawdown	-46.88	-50.95
Up Capture	1.22	
Down Capture	0.88	
Alpha	7.91	
Beta	0.99	
Up Beta	0.93	
Down Beta	0.91	
Correlation	0.86	
Up Correlation	0.69	
Down Correlation	0.71	
Positive months	196	195
Negative months	107	108
Win rate	64.69	64.36
Positive quarters	71	71
Negative quarters	30	30
Win rate	70.30	70.30
Positive years	22	19
Negative years	3	6
Win Rate	88.00	76.00
Positive positions	357	
Average gain	8.83	
Negative positions	148	
Average loss	-6.41	
Trades	767	
... per month	2.54	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	96.15	56.35
Worst 1-year	-39.58	-43.32
Best 3-year	33.30	26.07
Worst 3-year	-9.60	-16.08
Best 5-year	27.70	23.00
Worst 5-year	-1.25	-6.64
Best 10-year	21.18	16.67
Worst 10-year	9.11	-3.43

Annual Returns	Model	S&P 500
1999	74.64	21.06
2000	13.28	-9.09
2001	7.54	-11.86
2002	-9.03	-22.10
2003	54.24	28.69
2004	16.00	10.88
2005	11.27	4.91
2006	14.25	15.79
2007	26.27	5.49
2008	-35.39	-37.00
2009	36.91	26.47
2010	24.45	15.06
2011	1.23	2.11
2012	14.43	16.00
2013	38.68	32.39
2014	8.95	13.69
2015	7.33	1.38
2016	15.94	11.96
2017	22.39	21.83
2018	1.68	-4.38
2019	29.42	31.49
2020	55.77	18.40
2021	17.50	28.71
2022	-15.01	-18.11
2023	18.39	26.29
2024-03	15.93	10.56

Compound Annual Growth	Model	S&P 500
Inception	16.36	7.91
25 Year	15.92	7.78
20 Year	14.29	10.15
15 Year	19.30	15.63
10 Year	16.51	12.96
5 Year	19.39	15.05
3 Year	8.28	11.49

Standard Deviation History	Model	S&P 500
Inception	19.30	16.65
25 Year	19.23	16.68
20 Year	18.42	16.16
15 Year	18.04	15.79
10 Year	17.81	16.25
5 Year	21.44	19.97
3 Year	20.10	18.90

Average Monthly Returns	Model	S&P 500
January	0.72	-0.01
February	1.48	-0.46
March	1.14	1.46
April	1.73	1.95
May	1.27	0.33
June	0.57	-0.10
July	0.91	1.34
August	0.83	0.12
September	-0.86	-1.70
October	1.37	1.57
November	3.75	2.13
December	2.26	1.02
May-Oct	2.72	-0.01
Nov-Apr	12.44	7.66

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J. Hancock All Funds Model

	Model	S&P 500
Sharpe	0.93	0.48
Skew	-0.07	-0.66
Kurtosis	1.93	1.09
Max drawdown	-32.84	-50.95
Up Capture	1.00	
Down Capture	0.55	
Alpha	10.49	
Beta	0.69	
Up Beta	0.60	
Down Beta	0.60	
Correlation	0.65	
Up Correlation	0.43	
Down Correlation	0.42	
Positive months	200	195
Negative months	103	108
Win rate	66.01	64.36
Positive quarters	76	71
Negative quarters	25	30
Win rate	75.25	70.30
Positive years	20	19
Negative years	5	6
Win Rate	80.00	76.00
Positive positions	351	
Average gain	8.56	
Negative positions	154	
Average loss	-5.72	
Trades	765	
... per month	2.53	
Range of Historical Rolling CAGRs:		
Best 1-year	116.70	56.35
Worst 1-year	-32.84	-43.32
Best 3-year	36.34	26.07
Worst 3-year	-1.03	-16.08
Best 5-year	31.17	23.00
Worst 5-year	3.28	-6.64
Best 10-year	19.49	16.67
Worst 10-year	8.66	-3.43

Annual Returns	Model	S&P 500
1999	73.58	21.06
2000	10.86	-9.09
2001	-10.13	-11.86
2002	26.81	-22.10
2003	40.81	28.69
2004	23.33	10.88
2005	27.65	4.91
2006	24.63	15.79
2007	26.62	5.49
2008	-30.05	-37.00
2009	40.04	26.47
2010	25.55	15.06
2011	-2.04	2.11
2012	15.03	16.00
2013	32.56	32.39
2014	10.34	13.69
2015	-1.22	1.38
2016	-6.50	11.96
2017	25.84	21.83
2018	4.56	-4.38
2019	21.52	31.49
2020	36.58	18.40
2021	15.64	28.71
2022	11.13	-18.11
2023	4.09	26.29
2024-03	11.97	10.56

	Model	S&P 500
Compound Annual Growth		
Inception	16.47	7.91
25 Year	16.27	7.78
20 Year	14.08	10.15
15 Year	15.59	15.63
10 Year	12.75	12.96
5 Year	18.17	15.05
3 Year	12.23	11.49
Standard Deviation History		
Inception	17.69	16.65
25 Year	17.61	16.68
20 Year	16.61	16.16
15 Year	16.32	15.79
10 Year	16.32	16.25
5 Year	19.89	19.97
3 Year	18.28	18.90
Average Monthly Returns		
January	1.36	-0.01
February	2.07	-0.46
March	0.66	1.46
April	1.13	1.95
May	1.19	0.33
June	0.65	-0.10
July	1.33	1.34
August	0.75	0.12
September	-0.76	-1.70
October	1.54	1.57
November	2.51	2.13
December	2.79	1.02
May-Oct	3.17	-0.01
Nov-Apr	12.07	7.66

iQUANT.pro Investment Models

J. Hancock Income Model

	Model	U.S. Credit Index
Sharpe	1.51	0.90
Skew	0.07	-0.53
Kurtosis	2.68	2.33
Max drawdown	-5.92	-19.57
Up Capture	0.48	
Down Capture	-0.20	
Alpha	4.89	
Beta	0.20	
Up Beta	0.25	
Down Beta	0.28	
Correlation	0.29	
Up Correlation	0.23	
Down Correlation	0.29	
Positive months	171	195
Negative months	60	108
Win rate	56.44	64.36
Positive quarters	69	71
Negative quarters	15	30
Win rate	68.32	70.30
Positive years	23	19
Negative years	1	6
Win Rate	92.00	76.00
Positive positions	307	
Average gain	2.93	
Negative positions	78	
Average loss	-1.78	
Trades	627	
... per month	2.07	

Range of Historical Rolling CAGRs:

	Model	U.S. Credit Index
Best 1-year	30.57	22.25
Worst 1-year	-3.35	-18.68
Best 3-year	14.97	12.76
Worst 3-year	0.71	-5.33
Best 5-year	12.95	8.96
Worst 5-year	2.12	-0.27
Best 10-year	8.33	8.45
Worst 10-year	3.49	1.51

Annual Returns	Model	U.S. Credit Index
1999	2.38	8.69
2000	5.40	12.16
2001	9.20	-3.93
2002	13.56	22.25
2003	1.50	3.28
2004	0.00	10.23
2005	2.13	8.57
2006	10.21	-1.96
2007	2.16	9.39
2008	7.83	10.40
2009	23.39	10.52
2010	8.28	7.70
2011	5.95	5.24
2012	15.90	1.96
2013	2.99	4.26
2014	4.49	5.11
2015	-1.45	-2.33
2016	4.56	5.63
2017	6.13	6.18
2018	0.78	-2.11
2019	8.99	13.80
2020	6.95	9.35
2021	3.01	-1.08
2022	1.59	-15.26
2023	7.14	8.18
2024-03	0.58	-0.41

Compound Annual Growth	Model	U.S. Credit Index
Inception	5.95	5.13
25 Year	6.02	5.21
20 Year	5.94	4.51
15 Year	6.52	3.57
10 Year	4.09	2.24
5 Year	4.95	1.39
3 Year	4.08	-1.86

Standard Deviation History

	Model	U.S. Credit Index
Inception	3.96	5.68
25 Year	3.96	5.70
20 Year	4.14	5.77
15 Year	4.36	6.19
10 Year	3.56	6.69
5 Year	4.35	8.89
3 Year	3.52	9.38

Average Monthly Returns

	Model	U.S. Credit Index
January	0.66	0.65
February	0.35	-0.00
March	0.06	-0.28
April	0.89	0.25
May	0.29	0.64
June	0.19	0.59
July	0.85	0.87
August	0.53	0.59
September	0.71	0.21
October	0.27	0.05
November	0.35	0.76
December	0.65	0.70
May-Oct	2.57	2.90
Nov-Apr	3.23	2.13

J. Hancock International Growth Model

	Model	MSCI ACWI ex USA
Sharpe	0.57	0.16
Skew	-0.60	-0.74
Kurtosis	1.84	2.05
Max drawdown	-55.42	-55.73
Up Capture	1.09	
Down Capture	0.78	
Alpha	7.26	
Beta	0.90	
Up Beta	0.82	
Down Beta	0.88	
Correlation	0.92	
Up Correlation	0.75	
Down Correlation	0.87	
Positive months	184	173
Negative months	119	130
Win rate	60.73	57.10
Positive quarters	68	60
Negative quarters	33	41
Win rate	67.33	59.41
Positive years	18	16
Negative years	7	9
Win Rate	72.00	64.00
Positive positions	336	
Average gain	7.34	
Negative positions	169	
Average loss	-6.30	
Trades	483	
... per month	1.60	

Range of Historical Rolling CAGRs:

	Model	MSCI ACWI ex USA
Best 1-year	74.85	59.05
Worst 1-year	-46.35	-49.13
Best 3-year	38.02	31.13
Worst 3-year	-14.53	-19.55
Best 5-year	28.02	23.55
Worst 5-year	-4.65	-7.54
Best 10-year	12.80	9.03
Worst 10-year	2.99	-1.20

Annual Returns	Model	MSCI ACWI ex USA
1999	49.68	26.96
2000	-4.88	-14.17
2001	-5.40	-21.45
2002	-7.67	-15.94
2003	47.94	38.59
2004	27.01	20.25
2005	19.75	13.54
2006	25.46	26.34
2007	8.94	11.17
2008	-44.28	-45.25
2009	32.97	39.60
2010	19.68	10.01
2011	-10.39	-16.66
2012	18.55	13.65
2013	28.25	12.82
2014	0.44	-6.26
2015	0.05	-6.90
2016	3.16	1.67
2017	25.40	24.75
2018	-13.65	-16.93
2019	30.42	18.32
2020	34.09	8.73
2021	7.82	6.20
2022	-7.91	-18.84
2023	13.15	12.60
2024-03	9.43	3.70

Compound Annual Growth	Model	MSCI ACWI ex USA
Inception	10.02	2.87
25 Year	9.95	2.85
20 Year	8.97	3.44
15 Year	12.32	5.38
10 Year	8.98	1.73
5 Year	13.65	3.39
3 Year	6.72	-0.84

Standard Deviation History

	Model	MSCI ACWI ex USA
Inception	17.68	18.21
25 Year	17.75	18.28
20 Year	17.22	18.39
15 Year	16.42	17.99
10 Year	16.07	16.54
5 Year	19.22	19.88
3 Year	17.92	18.16

Average Monthly Returns

	Model	MSCI ACWI ex USA
January	0.76	-0.73
February	0.93	-0.14
March	0.62	0.38
April	2.16	2.42
May	0.07	-1.34
June	0.24	-0.21
July	1.37	0.94
August	-0.04	-0.86
September	-1.26	-1.60
October	0.35	0.58
November	1.92	1.30
December	2.43	2.15
May-Oct	0.38	-3.08
Nov-Apr	9.18	5.96

J. Hancock Large Cap Growth Model

	Model	S&P 500
Sharpe	0.79	0.48
Skew	-0.48	-0.66
Kurtosis	1.01	1.09
Max drawdown	-42.63	-50.95
Up Capture	1.08	
Down Capture	0.84	
Alpha	5.50	
Beta	0.93	
Up Beta	0.95	
Down Beta	0.87	
Correlation	0.92	
Up Correlation	0.82	
Down Correlation	0.82	
Positive months	190	195
Negative months	113	108
Win rate	62.71	64.36
Positive quarters	75	71
Negative quarters	26	30
Win rate	74.26	70.30
Positive years	22	19
Negative years	3	6
Win Rate	88.00	76.00
Positive positions	350	
Average gain	7.34	
Negative positions	155	
Average loss	-5.27	
Trades	813	
... per month	2.69	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	66.29	56.35
Worst 1-year	-35.81	-43.32
Best 3-year	29.90	26.07
Worst 3-year	-7.46	-16.08
Best 5-year	24.96	23.00
Worst 5-year	-1.42	-6.64
Best 10-year	19.54	16.67
Worst 10-year	5.54	-3.43

Annual Returns	Model	S&P 500
1999	39.63	21.06
2000	11.57	-9.09
2001	3.96	-11.86
2002	-11.96	-22.10
2003	29.80	28.69
2004	13.21	10.88
2005	6.52	4.91
2006	13.10	15.79
2007	19.14	5.49
2008	-30.30	-37.00
2009	33.73	26.47
2010	12.65	15.06
2011	1.43	2.11
2012	16.91	16.00
2013	36.85	32.39
2014	9.35	13.69
2015	6.02	1.38
2016	12.43	11.96
2017	24.70	21.83
2018	3.16	-4.38
2019	29.28	31.49
2020	39.10	18.40
2021	21.89	28.71
2022	-12.62	-18.11
2023	22.33	26.29
2024-03	15.27	10.56

Compound Annual Growth	Model	S&P 500
Inception	13.26	7.91
25 Year	13.00	7.78
20 Year	13.39	10.15
15 Year	18.03	15.63
10 Year	16.35	12.96
5 Year	18.93	15.05
3 Year	13.58	11.49

Standard Deviation History	Model	S&P 500
Inception	16.82	16.65
25 Year	16.80	16.68
20 Year	16.75	16.16
15 Year	16.52	15.79
10 Year	16.74	16.25
5 Year	19.91	19.97
3 Year	18.30	18.90

Average Monthly Returns	Model	S&P 500
January	0.40	-0.01
February	1.04	-0.46
March	1.18	1.46
April	2.01	1.95
May	1.07	0.33
June	0.02	-0.10
July	1.42	1.34
August	0.61	0.12
September	-1.59	-1.70
October	1.67	1.57
November	2.98	2.13
December	1.67	1.02
May-Oct	1.53	-0.01
Nov-Apr	10.94	7.66

iQUANT.pro Investment Models

Large Cap Growth Model

	Model	S&P 500
Sharpe	1.03	0.70
Skew	-0.70	-0.82
Kurtosis	3.15	2.62
Max drawdown	-45.86	-50.95
Up Capture	1.10	
Down Capture	0.73	
Alpha	8.16	
Beta	0.90	
Up Beta	0.79	
Down Beta	0.99	
Correlation	0.79	
Up Correlation	0.55	
Down Correlation	0.72	
Positive months	379	368
Negative months	188	198
Win rate	66.84	64.90
Positive quarters	145	136
Negative quarters	44	53
Win rate	76.72	71.96
Positive years	41	38
Negative years	6	9
Win Rate	87.23	80.85
Positive positions	1213	
Average gain	12.63	
Negative positions	664	
Average loss	-8.89	
Trades	2866	
... per month	5.06	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	81.19	61.18
Worst 1-year	-42.22	-43.32
Best 3-year	44.03	33.30
Worst 3-year	-9.16	-16.08
Best 5-year	41.12	29.63
Worst 5-year	0.73	-6.64
Best 10-year	32.96	19.49
Worst 10-year	7.52	-3.43

Annual Returns	Model	S&P 500
1977	9.84	-7.39
1978	21.82	6.53
1979	34.35	18.47
1980	42.68	32.44
1981	10.22	-4.95
1982	52.90	21.55
1983	38.18	22.55
1984	7.05	6.25
1985	65.32	31.74
1986	23.16	18.67
1987	4.59	5.25
1988	28.89	16.62
1989	48.11	31.68
1990	-10.80	-3.10
1991	44.56	30.46
1992	-3.32	7.62
1993	28.40	10.07
1994	23.01	1.32
1995	49.09	37.59
1996	18.83	22.96
1997	38.47	33.38
1998	21.39	28.57
1999	45.35	21.06
2000	-3.52	-9.09
2001	24.59	-11.86
2002	-0.45	-22.10
2003	21.83	28.69
2004	33.74	10.88
2005	20.33	4.91
2006	13.60	15.79
2007	24.22	5.49
2008	-34.01	-37.00
2009	0.95	26.47
2010	29.70	15.06
2011	5.91	2.11
2012	20.66	16.00
2013	44.02	32.39
2014	25.02	13.69
2015	0.65	1.38
2016	-1.25	11.96
2017	22.83	21.83
2018	11.12	-4.38
2019	24.38	31.49
2020	11.97	18.40
2021	31.56	28.71
2022	0.01	-18.11
2023	1.30	26.29
2024-03	17.04	10.56

Compound Annual Growth	Model	S&P 500
Inception	19.37	11.58
40 Year	17.96	11.67
30 Year	16.64	10.66
25 Year	14.08	7.78
20 Year	13.63	10.15
15 Year	16.83	15.63
10 Year	13.14	12.96
5 Year	14.37	15.05
3 Year	15.13	11.49

Standard Deviation History	Model	S&P 500
Inception	18.85	16.44
40 Year	18.82	16.64
30 Year	18.06	16.46
25 Year	17.84	16.68
20 Year	16.55	16.16
15 Year	15.55	15.79
10 Year	16.94	16.25
5 Year	20.99	19.97
3 Year	23.60	18.90

Average Monthly Returns	Model	S&P 500
January	1.07	0.86
February	1.87	0.22
March	1.59	1.19
April	2.47	1.89
May	2.36	0.97
June	1.65	0.56
July	1.40	1.36
August	1.34	0.35
September	0.12	-0.84
October	0.43	0.75
November	1.62	2.25
December	1.79	1.42
May-Oct	6.86	2.38
Nov-Apr	10.85	8.58

Large Cap High Yield Model

	Model	S&P 500
Sharpe	0.89	0.70
Skew	-0.58	-0.82
Kurtosis	5.13	2.62
Max drawdown	-55.31	-50.95
Up Capture	0.93	
Down Capture	0.61	
Alpha	6.56	
Beta	0.78	
Up Beta	0.79	
Down Beta	0.80	
Correlation	0.71	
Up Correlation	0.53	
Down Correlation	0.58	
Positive months	360	368
Negative months	207	198
Win rate	63.49	64.90
Positive quarters	136	136
Negative quarters	53	53
Win rate	71.96	71.96
Positive years	42	38
Negative years	5	9
Win Rate	89.36	80.85
Positive positions	1231	
Average gain	11.04	
Negative positions	656	
Average loss	-8.52	
Trades	1318	
... per month	2.33	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	111.07	61.18
Worst 1-year	-48.55	-43.32
Best 3-year	48.45	33.30
Worst 3-year	-12.77	-16.08
Best 5-year	39.23	29.63
Worst 5-year	-5.63	-6.64
Best 10-year	28.95	19.49
Worst 10-year	1.64	-3.43

Annual Returns	Model	S&P 500
1977	13.72	-7.39
1978	0.37	6.53
1979	23.32	18.47
1980	18.69	32.44
1981	20.82	-4.95
1982	36.87	21.55
1983	41.83	22.55
1984	33.27	6.25
1985	46.28	31.74
1986	22.79	18.67
1987	5.00	5.25
1988	20.42	16.62
1989	27.24	31.68
1990	10.60	-3.10
1991	47.98	30.46
1992	6.63	7.62
1993	17.73	10.07
1994	15.63	1.32
1995	46.16	37.59
1996	26.22	22.96
1997	28.79	33.38
1998	31.15	28.57
1999	6.96	21.06
2000	41.74	-9.09
2001	12.27	-11.86
2002	5.28	-22.10
2003	25.75	28.69
2004	16.72	10.88
2005	1.58	4.91
2006	28.73	15.79
2007	7.61	5.49
2008	-30.17	-37.00
2009	46.99	26.47
2010	5.74	15.06
2011	15.81	2.11
2012	6.05	16.00
2013	21.33	32.39
2014	-0.77	13.69
2015	-9.36	1.38
2016	13.69	11.96
2017	26.61	21.83
2018	-16.76	-4.38
2019	14.54	31.49
2020	-16.18	18.40
2021	13.42	28.71
2022	9.96	-18.11
2023	17.91	26.29
2024-03	9.91	10.56

Compound Annual Growth	Model	S&P 500
Inception	16.02	11.58
40 Year	15.12	11.67
30 Year	13.04	10.66
25 Year	9.73	7.78
20 Year	7.59	10.15
15 Year	11.43	15.63
10 Year	4.95	12.96
5 Year	6.48	15.05
3 Year	12.01	11.49

Standard Deviation History	Model	S&P 500
Inception	18.07	16.44
40 Year	18.84	16.64
30 Year	19.77	16.46
25 Year	20.68	16.68
20 Year	21.59	16.16
15 Year	21.24	15.79
10 Year	21.39	16.25
5 Year	27.10	19.97
3 Year	22.10	18.90

Average Monthly Returns	Model	S&P 500
January	1.20	0.86
February	0.44	0.22
March	0.71	1.19
April	2.90	1.89
May	1.22	0.97
June	0.29	0.56
July	1.24	1.36
August	1.44	0.35
September	-0.32	-0.84
October	1.55	0.75
November	2.34	2.25
December	1.89	1.42
May-Oct	3.86	2.38
Nov-Apr	11.03	8.58

iQUANT.pro Investment Models

Large Cap Share Buyback Model

	Model	S&P 500
Sharpe	1.18	0.70
Skew	-0.66	-0.82
Kurtosis	2.20	2.62
Max drawdown	-37.57	-50.95
Up Capture	0.99	
Down Capture	0.56	
Alpha	9.51	
Beta	0.75	
Up Beta	0.64	
Down Beta	0.79	
Correlation	0.76	
Up Correlation	0.52	
Down Correlation	0.66	
Positive months	373	368
Negative months	194	198
Win rate	65.78	64.90
Positive quarters	146	136
Negative quarters	43	53
Win rate	77.25	71.96
Positive years	42	38
Negative years	5	9
Win Rate	89.36	80.85
Positive positions	1217	
Average gain	11.45	
Negative positions	663	
Average loss	-7.32	
Trades	2472	
... per month	4.36	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	74.62	61.18
Worst 1-year	-32.80	-43.32
Best 3-year	49.46	33.30
Worst 3-year	-9.64	-16.08
Best 5-year	38.73	29.63
Worst 5-year	3.04	-6.64
Best 10-year	31.83	19.49
Worst 10-year	9.24	-3.43

Annual Returns

	Model	S&P 500
1977	18.98	-7.39
1978	1.15	6.53
1979	54.05	18.47
1980	48.31	32.44
1981	14.59	-4.95
1982	33.51	21.55
1983	17.90	22.55
1984	8.50	6.25
1985	62.55	31.74
1986	28.29	18.67
1987	11.46	5.25
1988	29.90	16.62
1989	60.29	31.68
1990	7.82	-3.10
1991	28.22	30.46
1992	-0.08	7.62
1993	14.66	10.07
1994	12.19	1.32
1995	45.04	37.59
1996	21.11	22.96
1997	21.54	33.38
1998	25.27	28.57
1999	24.51	21.06
2000	24.61	-9.09
2001	0.91	-11.86
2002	-0.99	-22.10
2003	30.37	28.69
2004	18.92	10.88
2005	31.06	4.91
2006	11.18	15.79
2007	8.23	5.49
2008	-23.43	-37.00
2009	20.69	26.47
2010	14.24	15.06
2011	12.52	2.11
2012	12.40	16.00
2013	39.91	32.39
2014	23.12	13.69
2015	6.23	1.38
2016	15.46	11.96
2017	18.76	21.83
2018	-4.11	-4.38
2019	29.08	31.49
2020	-3.40	18.40
2021	48.41	28.71
2022	2.28	-18.11
2023	12.31	26.29
2024-03	8.07	10.56

Compound Annual Growth

	Model	S&P 500
Inception	18.82	11.58
40 Year	17.92	11.67
30 Year	15.88	10.66
25 Year	14.14	7.78
20 Year	13.65	10.15
15 Year	16.86	15.63
10 Year	14.51	12.96
5 Year	13.72	15.05
3 Year	16.80	11.49

Standard Deviation History

	Model	S&P 500
Inception	16.01	16.44
40 Year	15.60	16.64
30 Year	14.81	16.46
25 Year	15.22	16.68
20 Year	14.68	16.16
15 Year	14.33	15.79
10 Year	15.66	16.25
5 Year	17.72	19.97
3 Year	16.19	18.90

Average Monthly Returns

	Model	S&P 500
January	0.81	0.86
February	1.05	0.22
March	2.13	1.19
April	2.46	1.89
May	1.92	0.97
June	1.24	0.56
July	1.58	1.36
August	1.02	0.35
September	0.39	-0.84
October	0.58	0.75
November	2.53	2.25
December	1.53	1.42
May-Oct	6.16	2.38
Nov-Apr	11.09	8.58

iQUANT.pro Investment Models

Large Cap Value Model

	Model	S&P 500
Sharpe	1.07	0.70
Skew	-0.51	-0.82
Kurtosis	2.78	2.62
Max drawdown	-46.81	-50.95
Up Capture	1.22	
Down Capture	0.76	
Alpha	9.92	
Beta	0.99	
Up Beta	1.01	
Down Beta	0.97	
Correlation	0.78	
Up Correlation	0.63	
Down Correlation	0.64	
Positive months	367	368
Negative months	200	198
Win rate	64.73	64.90
Positive quarters	138	136
Negative quarters	51	53
Win rate	73.02	71.96
Positive years	43	38
Negative years	4	9
Win Rate	91.49	80.85
Positive positions	1257	
Average gain	13.55	
Negative positions	629	
Average loss	-9.68	
Trades	3454	
... per month	6.10	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	105.77	61.18
Worst 1-year	-37.12	-43.32
Best 3-year	52.14	33.30
Worst 3-year	-10.65	-16.08
Best 5-year	45.66	29.63
Worst 5-year	-0.03	-6.64
Best 10-year	37.39	19.49
Worst 10-year	7.29	-3.43

Annual Returns	Model	S&P 500
1977	29.65	-7.39
1978	27.08	6.53
1979	52.33	18.47
1980	24.66	32.44
1981	44.84	-4.95
1982	3.89	21.55
1983	60.92	22.55
1984	25.74	6.25
1985	48.76	31.74
1986	34.71	18.67
1987	3.15	5.25
1988	50.89	16.62
1989	35.28	31.68
1990	5.98	-3.10
1991	63.07	30.46
1992	28.45	7.62
1993	39.08	10.07
1994	2.41	1.32
1995	61.45	37.59
1996	37.09	22.96
1997	51.35	33.38
1998	6.67	28.57
1999	3.27	21.06
2000	52.29	-9.09
2001	8.70	-11.86
2002	9.15	-22.10
2003	33.29	28.69
2004	31.99	10.88
2005	25.87	4.91
2006	9.32	15.79
2007	10.85	5.49
2008	-31.74	-37.00
2009	73.94	26.47
2010	11.67	15.06
2011	9.39	2.11
2012	14.56	16.00
2013	49.81	32.39
2014	10.93	13.69
2015	1.53	1.38
2016	13.90	11.96
2017	32.24	21.83
2018	-17.13	-4.38
2019	21.03	31.49
2020	-4.28	18.40
2021	14.84	28.71
2022	-0.79	-18.11
2023	25.70	26.29
2024-03	9.25	10.56

Compound Annual Growth	Model	S&P 500
Inception	22.47	11.58
40 Year	20.93	11.67
30 Year	17.22	10.66
25 Year	15.00	7.78
20 Year	13.15	10.15
15 Year	16.31	15.63
10 Year	9.21	12.96
5 Year	10.91	15.05
3 Year	12.00	11.49

Standard Deviation History	Model	S&P 500
Inception	21.03	16.44
40 Year	21.10	16.64
30 Year	21.15	16.46
25 Year	21.94	16.68
20 Year	22.00	16.16
15 Year	21.46	15.79
10 Year	21.55	16.25
5 Year	25.35	19.97
3 Year	19.88	18.90

Average Monthly Returns	Model	S&P 500
January	2.13	0.86
February	1.67	0.22
March	2.17	1.19
April	2.49	1.89
May	2.04	0.97
June	0.85	0.56
July	1.85	1.36
August	1.12	0.35
September	0.24	-0.84
October	0.35	0.75
November	2.92	2.25
December	2.41	1.42
May-Oct	6.11	2.38
Nov-Apr	14.14	8.58

Mid Cap Growth Model

	Model	S&P 500
Sharpe	0.96	0.64
Skew	-0.55	-0.78
Kurtosis	1.95	1.46
Max drawdown	-30.51	-50.95
Up Capture	1.13	
Down Capture	0.73	
Alpha	9.23	
Beta	0.88	
Up Beta	0.78	
Down Beta	0.87	
Correlation	0.72	
Up Correlation	0.50	
Down Correlation	0.55	
Positive months	250	249
Negative months	125	126
Win rate	66.67	66.40
Positive quarters	89	92
Negative quarters	36	33
Win rate	71.20	73.60
Positive years	24	25
Negative years	7	6
Win Rate	77.42	80.65
Positive positions	754	
Average gain	14.87	
Negative positions	484	
Average loss	-10.73	
Trades	1548	
... per month	4.13	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	108.54	56.35
Worst 1-year	-24.88	-43.32
Best 3-year	45.32	32.82
Worst 3-year	-1.63	-16.08
Best 5-year	38.30	28.56
Worst 5-year	1.36	-6.64
Best 10-year	27.33	16.67
Worst 10-year	10.61	-3.43

Annual Returns	Model	S&P 500
1993	46.05	10.07
1994	-3.91	1.32
1995	31.06	37.59
1996	29.61	22.96
1997	50.77	33.38
1998	24.49	28.57
1999	48.03	21.06
2000	36.04	-9.09
2001	5.08	-11.86
2002	-7.54	-22.10
2003	42.37	28.69
2004	13.60	10.88
2005	-2.65	4.91
2006	20.18	15.79
2007	17.07	5.49
2008	-24.20	-37.00
2009	40.19	26.47
2010	37.27	15.06
2011	-5.36	2.11
2012	23.15	16.00
2013	34.02	32.39
2014	1.09	13.69
2015	13.44	1.38
2016	27.94	11.96
2017	8.94	21.83
2018	-1.11	-4.38
2019	37.95	31.49
2020	32.21	18.40
2021	27.88	28.71
2022	-2.49	-18.11
2023	10.45	26.29
2024-03	35.84	10.56

Compound Annual Growth	Model	S&P 500
Inception	19.14	10.42
30 Year	18.93	10.66
25 Year	17.31	7.78
20 Year	15.39	10.15
15 Year	20.30	15.63
10 Year	18.72	12.96
5 Year	24.53	15.05
3 Year	19.51	11.49

Standard Deviation History

	Model	S&P 500
Inception	19.84	16.20
30 Year	20.01	16.46
25 Year	19.69	16.68
20 Year	20.16	16.16
15 Year	20.59	15.79
10 Year	21.57	16.25
5 Year	27.96	19.97
3 Year	25.10	18.90

Average Monthly Returns

	Model	S&P 500
January	0.48	0.53
February	1.75	-0.02
March	1.69	1.26
April	2.48	1.90
May	1.80	0.74
June	0.63	0.21
July	1.54	1.34
August	-0.30	-0.27
September	0.41	-0.79
October	2.03	1.62
November	2.85	2.27
December	2.16	1.14
May-Oct	4.08	1.23
Nov-Apr	13.45	8.70

iQUANT.pro Investment Models

Mid Cap Value Model

	Model	S&P 500
Sharpe	0.86	0.64
Skew	-0.70	-0.78
Kurtosis	2.81	1.46
Max drawdown	-43.51	-50.95
Up Capture	1.07	
Down Capture	0.73	
Alpha	7.44	
Beta	0.89	
Up Beta	0.86	
Down Beta	0.95	
Correlation	0.72	
Up Correlation	0.52	
Down Correlation	0.58	
Positive months	246	249
Negative months	129	126
Win rate	65.60	66.40
Positive quarters	92	92
Negative quarters	33	33
Win rate	73.60	73.60
Positive years	27	25
Negative years	4	6
Win Rate	87.10	80.65
Positive positions	811	
Average gain	12.44	
Negative positions	439	
Average loss	-9.71	
Trades	1506	
... per month	4.02	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	119.63	56.35
Worst 1-year	-37.46	-43.32
Best 3-year	37.35	32.82
Worst 3-year	-10.64	-16.08
Best 5-year	31.28	28.56
Worst 5-year	-1.03	-6.64
Best 10-year	23.32	16.67
Worst 10-year	9.53	-3.43

Annual Returns	Model	S&P 500
1993	14.46	10.07
1994	5.20	1.32
1995	39.24	37.59
1996	20.81	22.96
1997	52.50	33.38
1998	25.74	28.57
1999	-4.79	21.06
2000	22.23	-9.09
2001	20.19	-11.86
2002	7.99	-22.10
2003	41.05	28.69
2004	12.96	10.88
2005	19.20	4.91
2006	24.22	15.79
2007	-2.32	5.49
2008	-9.48	-37.00
2009	19.11	26.47
2010	23.89	15.06
2011	2.98	2.11
2012	11.84	16.00
2013	49.56	32.39
2014	7.99	13.69
2015	3.80	1.38
2016	38.26	11.96
2017	30.94	21.83
2018	-8.68	-4.38
2019	13.40	31.49
2020	13.37	18.40
2021	44.88	28.71
2022	3.56	-18.11
2023	26.84	26.29
2024-03	4.95	10.56

Compound Annual Growth	Model	S&P 500
Inception	17.34	10.42
30 Year	17.79	10.66
25 Year	16.07	7.78
20 Year	15.12	10.15
15 Year	20.27	15.63
10 Year	16.75	12.96
5 Year	19.54	15.05
3 Year	16.12	11.49

Standard Deviation History	Model	S&P 500
Inception	20.22	16.20
30 Year	20.44	16.46
25 Year	21.38	16.68
20 Year	21.92	16.16
15 Year	21.89	15.79
10 Year	22.25	16.25
5 Year	27.00	19.97
3 Year	21.58	18.90

Average Monthly Returns	Model	S&P 500
January	-0.33	0.53
February	1.02	-0.02
March	1.32	1.26
April	2.36	1.90
May	1.28	0.74
June	1.31	0.21
July	1.09	1.34
August	0.65	-0.27
September	0.63	-0.79
October	1.32	1.62
November	3.11	2.27
December	2.30	1.14
May-Oct	4.95	1.23
Nov-Apr	11.11	8.70

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Monthly Long / Short Model

	Model	S&P 500
Sharpe	1.57	0.59
Skew	0.42	-0.75
Kurtosis	1.57	1.24
Max drawdown	-10.54	-50.95
Up Capture	0.68	
Down Capture	0.11	
Alpha	13.01	
Beta	0.39	
Up Beta	0.56	
Down Beta	0.31	
Correlation	0.58	
Up Correlation	0.49	
Down Correlation	0.40	
Positive months	231	223
Negative months	108	116
Win rate	68.14	65.78
Positive quarters	93	82
Negative quarters	20	31
Win rate	82.30	72.57
Positive years	27	22
Negative years	1	6
Win Rate	96.43	78.57
Positive positions	3596	
Average gain	8.32	
Negative positions	2999	
Average loss	-7.15	
Trades	11219	
... per month	33.24	
Range of Historical Rolling CAGRs:		
Best 1-year	68.13	56.35
Worst 1-year	-5.58	-43.32
Best 3-year	34.73	29.70
Worst 3-year	5.73	-16.08
Best 5-year	30.58	23.00
Worst 5-year	7.25	-6.64
Best 10-year	21.61	16.67
Worst 10-year	12.56	-3.43

Annual Returns	Model	S&P 500
1996	13.29	22.96
1997	32.01	33.38
1998	19.22	28.57
1999	34.65	21.06
2000	18.96	-9.09
2001	46.36	-11.86
2002	20.59	-22.10
2003	15.96	28.69
2004	11.73	10.88
2005	6.90	4.91
2006	12.22	15.79
2007	-0.88	5.49
2008	11.18	-37.00
2009	23.05	26.47
2010	25.88	15.06
2011	6.19	2.11
2012	24.90	16.00
2013	25.81	32.39
2014	14.33	13.69
2015	11.45	1.38
2016	19.23	11.96
2017	20.05	21.83
2018	1.49	-4.38
2019	18.28	31.49
2020	18.57	18.40
2021	26.15	28.71
2022	2.16	-18.11
2023	20.47	26.29
2024-03	0.35	10.56

	Model	S&P 500
Compound Annual Growth		
Inception	17.28	9.91
25 Year	16.74	7.78
20 Year	14.66	10.15
15 Year	16.89	15.63
10 Year	14.72	12.96
5 Year	16.00	15.05
3 Year	13.77	11.49
Standard Deviation History		
Inception	11.03	16.84
25 Year	11.16	16.68
20 Year	10.35	16.16
15 Year	11.14	15.79
10 Year	11.65	16.25
5 Year	14.35	19.97
3 Year	13.43	18.90
Average Monthly Returns		
January	1.14	0.36
February	1.31	-0.11
March	0.90	1.37
April	2.57	2.04
May	0.45	0.53
June	0.44	0.22
July	1.59	1.27
August	1.15	-0.58
September	0.62	-0.91
October	2.49	1.65
November	1.54	2.53
December	1.76	1.10
May-Oct	4.25	0.53
Nov-Apr	11.71	8.94

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Investment Models

Mutual Fund Style Box Rotation Model

	Model	S&P 500
Sharpe	1.14	0.49
Skew	0.33	-0.73
Kurtosis	2.23	1.25
Max drawdown	-14.79	-50.95
Up Capture	0.82	
Down Capture	0.45	
Alpha	9.02	
Beta	0.53	
Up Beta	0.58	
Down Beta	0.22	
Correlation	0.72	
Up Correlation	0.54	
Down Correlation	0.35	
Positive months	175	184
Negative months	90	95
Win rate	62.72	65.95
Positive quarters	64	67
Negative quarters	29	26
Win rate	68.82	72.04
Positive years	19	18
Negative years	4	5
Win Rate	82.61	78.26
Positive positions	194	
Average gain	7.96	
Negative positions	65	
Average loss	-4.87	
Trades	416	
... per month	1.49	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	87.79	56.35
Worst 1-year	-10.62	-43.32
Best 3-year	32.12	26.07
Worst 3-year	0.95	-15.11
Best 5-year	24.58	23.00
Worst 5-year	5.90	-6.64
Best 10-year	17.91	16.67
Worst 10-year	10.76	1.30

Annual Returns	Model	S&P 500
2001	3.14	-11.86
2002	-4.26	-22.10
2003	31.45	28.69
2004	16.98	10.88
2005	13.13	4.91
2006	10.61	15.79
2007	10.49	5.49
2008	-7.98	-37.00
2009	38.27	26.47
2010	23.61	15.06
2011	0.64	2.11
2012	18.63	16.00
2013	33.80	32.39
2014	1.99	13.69
2015	2.28	1.38
2016	9.94	11.96
2017	17.25	21.83
2018	-0.93	-4.38
2019	23.70	31.49
2020	52.99	18.40
2021	21.87	28.71
2022	-1.44	-18.11
2023	11.14	26.29
2024-03	9.76	10.56

Compound Annual Growth	Model	S&P 500
Inception	13.62	8.18
20 Year	14.28	10.15
15 Year	16.74	15.63
10 Year	13.96	12.96
5 Year	19.84	15.05
3 Year	8.70	11.49

Standard Deviation History	Model	S&P 500
Inception	11.91	16.68
20 Year	12.11	16.16
15 Year	12.85	15.79
10 Year	12.46	16.25
5 Year	13.08	19.97
3 Year	7.40	18.90

Average Monthly Returns	Model	S&P 500
January	0.64	0.04
February	1.50	-0.28
March	0.61	1.03
April	1.05	2.09
May	1.37	0.55
June	0.87	-0.45
July	1.19	1.66
August	0.47	-0.11
September	0.17	-1.49
October	0.96	1.45
November	2.69	2.58
December	1.26	0.84
May-Oct	4.07	0.16
Nov-Apr	8.72	7.75

iQUANT.pro Investment Models

Nasdaq 10 Model

	Model	S&P 500
Sharpe	0.76	0.65
Skew	-0.27	-0.72
Kurtosis	1.94	1.39
Max drawdown	-52.87	-50.95
Up Capture	1.42	
Down Capture	1.08	
Alpha	7.03	
Beta	1.28	
Up Beta	1.36	
Down Beta	1.32	
Correlation	0.76	
Up Correlation	0.59	
Down Correlation	0.64	
Positive months	258	271
Negative months	153	140
Win rate	62.77	65.94
Positive quarters	100	100
Negative quarters	37	37
Win rate	72.99	72.99
Positive years	28	27
Negative years	6	7
Win Rate	82.35	79.41
Positive positions	826	
Average gain	17.53	
Negative positions	532	
Average loss	-12.77	
Trades	1030	
... per month	2.51	
Range of Historical Rolling CAGRs:		
Best 1-year	121.11	56.35
Worst 1-year	-49.23	-43.32
Best 3-year	66.22	32.82
Worst 3-year	-14.41	-16.08
Best 5-year	57.00	28.56
Worst 5-year	-0.44	-6.64
Best 10-year	43.37	19.49
Worst 10-year	2.85	-3.43

Annual Returns	Model	S&P 500
1990	23.25	-3.10
1991	84.05	30.46
1992	21.68	7.62
1993	12.14	10.07
1994	12.55	1.32
1995	69.03	37.59
1996	46.65	22.96
1997	15.01	33.38
1998	71.90	28.57
1999	86.06	21.06
2000	-21.28	-9.09
2001	-5.45	-11.86
2002	-10.03	-22.10
2003	56.89	28.69
2004	14.36	10.88
2005	15.18	4.91
2006	10.45	15.79
2007	21.55	5.49
2008	-40.38	-37.00
2009	42.37	26.47
2010	31.46	15.06
2011	9.44	2.11
2012	26.06	16.00
2013	54.75	32.39
2014	17.32	13.69
2015	6.65	1.38
2016	15.43	11.96
2017	31.96	21.83
2018	-10.70	-4.38
2019	41.47	31.49
2020	56.10	18.40
2021	34.41	28.71
2022	-28.10	-18.11
2023	47.92	26.29
2024-03	5.67	10.56

Compound Annual Growth	Model	S&P 500
Inception	21.54	10.45
30 Year	20.01	10.66
25 Year	16.07	7.78
20 Year	17.44	10.15
15 Year	23.08	15.63
10 Year	18.78	12.96
5 Year	23.49	15.05
3 Year	13.28	11.49
Standard Deviation History		
Inception	28.22	16.14
30 Year	27.99	16.46
25 Year	27.60	16.68
20 Year	22.28	16.16
15 Year	20.98	15.79
10 Year	22.61	16.25
5 Year	26.40	19.97
3 Year	24.79	18.90
Average Monthly Returns		
January	1.91	0.36
February	0.83	0.25
March	1.74	1.24
April	0.86	1.75
May	2.00	1.09
June	1.13	-0.01
July	2.48	1.47
August	1.17	-0.52
September	-0.06	-0.89
October	2.19	1.51
November	3.17	2.23
December	2.10	1.48
May-Oct	6.72	1.14
Nov-Apr	12.80	8.82

iQUANT.pro Investment Models

Nationwide All Cap Growth Model

	Model	S&P 500
Sharpe	0.65	0.48
Skew	-0.46	-0.66
Kurtosis	0.83	1.09
Max drawdown	-50.85	-50.95
Up Capture	1.15	
Down Capture	0.98	
Alpha	4.07	
Beta	1.02	
Up Beta	0.96	
Down Beta	0.96	
Correlation	0.89	
Up Correlation	0.74	
Down Correlation	0.76	
Positive months	184	195
Negative months	119	108
Win rate	60.73	64.36
Positive quarters	73	71
Negative quarters	28	30
Win rate	72.28	70.30
Positive years	20	19
Negative years	5	6
Win Rate	80.00	76.00
Positive positions	338	
Average gain	8.21	
Negative positions	167	
Average loss	-6.16	
Trades	651	
... per month	2.15	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	87.77	56.35
Worst 1-year	-43.43	-43.32
Best 3-year	32.45	26.07
Worst 3-year	-14.42	-16.08
Best 5-year	26.91	23.00
Worst 5-year	-4.65	-6.64
Best 10-year	18.79	16.67
Worst 10-year	4.31	-3.43

Annual Returns	Model	S&P 500
1999	50.66	21.06
2000	5.06	-9.09
2001	6.10	-11.86
2002	-20.00	-22.10
2003	41.05	28.69
2004	20.35	10.88
2005	6.96	4.91
2006	11.64	15.79
2007	15.52	5.49
2008	-37.73	-37.00
2009	36.75	26.47
2010	19.06	15.06
2011	-0.97	2.11
2012	15.72	16.00
2013	38.21	32.39
2014	8.42	13.69
2015	5.41	1.38
2016	9.43	11.96
2017	19.50	21.83
2018	-2.00	-4.38
2019	29.32	31.49
2020	48.48	18.40
2021	21.01	28.71
2022	-15.81	-18.11
2023	16.78	26.29
2024-03	14.74	10.56

Compound Annual Growth	Model	S&P 500
Inception	12.46	7.91
25 Year	12.06	7.78
20 Year	12.00	10.15
15 Year	17.54	15.63
10 Year	14.26	12.96
5 Year	17.61	15.05
3 Year	8.54	11.49

Standard Deviation History

	Model	S&P 500
Inception	19.30	16.65
25 Year	19.22	16.68
20 Year	18.78	16.16
15 Year	18.24	15.79
10 Year	17.81	16.25
5 Year	21.49	19.97
3 Year	20.03	18.90

Average Monthly Returns

	Model	S&P 500
January	0.81	-0.01
February	1.06	-0.46
March	1.15	1.46
April	1.62	1.95
May	0.93	0.33
June	0.52	-0.10
July	0.87	1.34
August	0.69	0.12
September	-1.65	-1.70
October	1.03	1.57
November	2.78	2.13
December	1.92	1.02
May-Oct	1.36	-0.01
Nov-Apr	10.38	7.66

iQUANT.pro Investment Models

Nationwide All Funds Model

	Model	S&P 500
Sharpe	0.78	0.48
Skew	-0.25	-0.66
Kurtosis	1.13	1.09
Max drawdown	-29.22	-50.95
Up Capture	1.19	
Down Capture	0.76	
Alpha	10.79	
Beta	0.83	
Up Beta	0.82	
Down Beta	0.48	
Correlation	0.62	
Up Correlation	0.44	
Down Correlation	0.28	
Positive months	192	195
Negative months	111	108
Win rate	63.37	64.36
Positive quarters	72	71
Negative quarters	29	30
Win rate	71.29	70.30
Positive years	18	19
Negative years	7	6
Win Rate	72.00	76.00
Positive positions	345	
Average gain	10.11	
Negative positions	160	
Average loss	-7.27	
Trades	781	
... per month	2.58	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	115.09	56.35
Worst 1-year	-24.86	-43.32
Best 3-year	53.78	26.07
Worst 3-year	-4.81	-16.08
Best 5-year	34.45	23.00
Worst 5-year	4.55	-6.64
Best 10-year	23.89	16.67
Worst 10-year	10.56	-3.43

Annual Returns	Model	S&P 500
1999	61.34	21.06
2000	15.32	-9.09
2001	-6.08	-11.86
2002	-3.61	-22.10
2003	60.34	28.69
2004	18.27	10.88
2005	23.18	4.91
2006	20.71	15.79
2007	17.17	5.49
2008	-18.15	-37.00
2009	25.43	26.47
2010	31.23	15.06
2011	-10.42	2.11
2012	29.89	16.00
2013	47.51	32.39
2014	10.41	13.69
2015	-2.98	1.38
2016	-0.02	11.96
2017	22.19	21.83
2018	7.32	-4.38
2019	34.68	31.49
2020	51.84	18.40
2021	19.52	28.71
2022	33.96	-18.11
2023	-2.77	26.29
2024-03	14.93	10.56

Compound Annual Growth	Model	S&P 500
Inception	18.06	7.91
25 Year	17.87	7.78
20 Year	16.88	10.15
15 Year	19.28	15.63
10 Year	18.08	12.96
5 Year	27.51	15.05
3 Year	17.08	11.49

Standard Deviation History

	Model	S&P 500
Inception	23.12	16.65
25 Year	23.10	16.68
20 Year	23.35	16.16
15 Year	23.74	15.79
10 Year	24.88	16.25
5 Year	29.90	19.97
3 Year	26.90	18.90

Average Monthly Returns

	Model	S&P 500
January	1.95	-0.01
February	1.84	-0.46
March	1.08	1.46
April	1.19	1.95
May	1.18	0.33
June	0.71	-0.10
July	1.84	1.34
August	1.22	0.12
September	-0.69	-1.70
October	1.77	1.57
November	2.21	2.13
December	2.28	1.02
May-Oct	4.26	-0.01
Nov-Apr	12.32	7.66

Nationwide Income Model

	Model	U.S. Credit Index
Sharpe	1.50	0.90
Skew	0.64	-0.53
Kurtosis	2.22	2.33
Max drawdown	-7.22	-19.57
Up Capture	0.60	
Down Capture	-0.16	
Alpha	6.01	
Beta	0.19	
Up Beta	0.15	
Down Beta	0.11	
Correlation	0.23	
Up Correlation	0.11	
Down Correlation	0.11	
Positive months	240	195
Negative months	62	108
Win rate	79.21	64.36
Positive quarters	85	71
Negative quarters	16	30
Win rate	84.16	70.30
Positive years	23	19
Negative years	2	6
Win Rate	92.00	76.00
Positive positions	316	
Average gain	3.26	
Negative positions	93	
Average loss	-1.94	
Trades	615	
... per month	2.03	

Range of Historical Rolling CAGRs:

	Model	U.S. Credit Index
Best 1-year	43.34	22.25
Worst 1-year	-7.22	-18.68
Best 3-year	22.63	12.76
Worst 3-year	0.88	-5.33
Best 5-year	17.55	8.96
Worst 5-year	2.16	-0.27
Best 10-year	11.78	8.45
Worst 10-year	4.26	1.51

Annual Returns	Model	U.S. Credit Index
1999	4.13	8.69
2000	8.34	12.16
2001	4.15	-3.93
2002	7.08	22.25
2003	1.30	3.28
2004	0.70	10.23
2005	0.94	8.57
2006	6.45	-1.96
2007	8.51	9.39
2008	8.94	10.40
2009	36.48	10.52
2010	16.04	7.70
2011	9.63	5.24
2012	14.44	1.96
2013	11.08	4.26
2014	5.76	5.11
2015	-4.06	-2.33
2016	6.99	5.63
2017	9.68	6.18
2018	-2.67	-2.11
2019	8.59	13.80
2020	11.39	9.35
2021	1.51	-1.08
2022	2.87	-15.26
2023	3.96	8.18
2024-03	1.52	-0.41

Compound Annual Growth	Model	U.S. Credit Index
Inception	7.03	5.13
25 Year	7.07	5.21
20 Year	7.64	4.51
15 Year	8.54	3.57
10 Year	4.38	2.24
5 Year	5.32	1.39
3 Year	3.29	-1.86

Standard Deviation History

	Model	U.S. Credit Index
Inception	4.68	5.68
25 Year	4.69	5.70
20 Year	4.94	5.77
15 Year	5.38	6.19
10 Year	3.95	6.69
5 Year	4.20	8.89
3 Year	3.96	9.38

Average Monthly Returns

	Model	U.S. Credit Index
January	1.01	0.65
February	0.12	-0.00
March	0.42	-0.28
April	1.03	0.25
May	0.19	0.64
June	0.19	0.59
July	1.00	0.87
August	0.64	0.59
September	0.75	0.21
October	0.32	0.05
November	0.43	0.76
December	0.72	0.70
May-Oct	2.76	2.90
Nov-Apr	4.04	2.13

iQUANT.pro Investment Models

Nationwide International Growth Model

	Model	MSCI ACWI ex USA
Sharpe	0.48	0.16
Skew	-0.63	-0.74
Kurtosis	2.11	2.05
Max drawdown	-54.22	-55.73
Up Capture	1.10	
Down Capture	0.85	
Alpha	5.93	
Beta	0.95	
Up Beta	0.90	
Down Beta	0.93	
Correlation	0.94	
Up Correlation	0.81	
Down Correlation	0.90	
Positive months	181	173
Negative months	122	130
Win rate	59.74	57.10
Positive quarters	67	60
Negative quarters	34	41
Win rate	66.34	59.41
Positive years	16	16
Negative years	9	9
Win Rate	64.00	64.00
Positive positions	330	
Average gain	7.49	
Negative positions	174	
Average loss	-6.81	
Trades	331	
... per month	1.09	

Range of Historical Rolling CAGRs:

	Model	MSCI ACWI ex USA
Best 1-year	68.42	59.05
Worst 1-year	-48.11	-49.13
Best 3-year	36.36	31.13
Worst 3-year	-14.11	-19.55
Best 5-year	29.23	23.55
Worst 5-year	-3.70	-7.54
Best 10-year	12.74	9.03
Worst 10-year	2.68	-1.20

Annual Returns	Model	MSCI ACWI ex USA
1999	44.76	26.96
2000	-14.45	-14.17
2001	-9.65	-21.45
2002	-4.17	-15.94
2003	44.38	38.59
2004	23.21	20.25
2005	20.17	13.54
2006	29.49	26.34
2007	18.86	11.17
2008	-41.67	-45.25
2009	33.42	39.60
2010	18.28	10.01
2011	-14.90	-16.66
2012	20.00	13.65
2013	19.75	12.82
2014	-5.41	-6.26
2015	-0.08	-6.90
2016	3.05	1.67
2017	29.45	24.75
2018	-13.98	-16.93
2019	25.17	18.32
2020	33.77	8.73
2021	8.77	6.20
2022	-11.08	-18.84
2023	13.92	12.60
2024-03	6.20	3.70

Compound Annual Growth	Model	MSCI ACWI ex USA
Inception	8.81	2.87
25 Year	8.90	2.85
20 Year	8.40	3.44
15 Year	10.81	5.38
10 Year	7.70	1.73
5 Year	11.93	3.39
3 Year	4.97	-0.84

Standard Deviation History

	Model	MSCI ACWI ex USA
Inception	18.35	18.21
25 Year	18.42	18.28
20 Year	18.13	18.39
15 Year	16.91	17.99
10 Year	15.93	16.54
5 Year	19.37	19.88
3 Year	18.07	18.16

Average Monthly Returns

	Model	MSCI ACWI ex USA
January	0.21	-0.73
February	0.67	-0.14
March	0.49	0.38
April	2.27	2.42
May	-0.10	-1.34
June	0.22	-0.21
July	1.18	0.94
August	-0.21	-0.86
September	-1.24	-1.60
October	0.25	0.58
November	2.02	1.30
December	2.72	2.15
May-Oct	-0.16	-3.08
Nov-Apr	8.63	5.96

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Nationwide Large Cap Growth Model

	Model	S&P 500
Sharpe	0.70	0.48
Skew	-0.23	-0.66
Kurtosis	1.08	1.09
Max drawdown	-49.85	-50.95
Up Capture	1.11	
Down Capture	0.90	
Alpha	4.88	
Beta	0.96	
Up Beta	0.91	
Down Beta	0.89	
Correlation	0.87	
Up Correlation	0.71	
Down Correlation	0.72	
Positive months	195	195
Negative months	108	108
Win rate	64.36	64.36
Positive quarters	74	71
Negative quarters	27	30
Win rate	73.27	70.30
Positive years	21	19
Negative years	4	6
Win Rate	84.00	76.00
Positive positions	332	
Average gain	7.66	
Negative positions	150	
Average loss	-5.65	
Trades	490	
... per month	1.62	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	84.83	56.35
Worst 1-year	-41.41	-43.32
Best 3-year	33.94	26.07
Worst 3-year	-12.28	-16.08
Best 5-year	25.64	23.00
Worst 5-year	-3.50	-6.64
Best 10-year	20.13	16.67
Worst 10-year	3.09	-3.43

Annual Returns

	Model	S&P 500
1999	60.67	21.06
2000	3.10	-9.09
2001	0.59	-11.86
2002	-12.61	-22.10
2003	31.10	28.69
2004	15.10	10.88
2005	9.59	4.91
2006	13.28	15.79
2007	17.57	5.49
2008	-36.70	-37.00
2009	26.89	26.47
2010	14.76	15.06
2011	0.45	2.11
2012	16.04	16.00
2013	36.60	32.39
2014	9.62	13.69
2015	6.28	1.38
2016	11.86	11.96
2017	20.82	21.83
2018	-0.42	-4.38
2019	31.44	31.49
2020	51.14	18.40
2021	20.97	28.71
2022	-12.53	-18.11
2023	17.70	26.29
2024-03	15.22	10.56

Compound Annual Growth

	Model	S&P 500
Inception	12.82	7.91
25 Year	12.32	7.78
20 Year	12.54	10.15
15 Year	17.78	15.63
10 Year	16.05	12.96
5 Year	20.00	15.05
3 Year	10.30	11.49

Standard Deviation History

	Model	S&P 500
Inception	18.41	16.65
25 Year	18.32	16.68
20 Year	17.55	16.16
15 Year	17.31	15.79
10 Year	17.65	16.25
5 Year	21.11	19.97
3 Year	19.72	18.90

Average Monthly Returns

	Model	S&P 500
January	0.43	-0.01
February	1.34	-0.46
March	1.05	1.46
April	1.80	1.95
May	0.84	0.33
June	0.42	-0.10
July	1.03	1.34
August	0.91	0.12
September	-1.65	-1.70
October	1.34	1.57
November	2.69	2.13
December	1.87	1.02
May-Oct	1.55	-0.01
Nov-Apr	10.53	7.66

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Investment Models

Open Architecture All Cap Growth Model

	Model	S&P 500
Sharpe	0.80	0.48
Skew	-0.06	-0.66
Kurtosis	2.03	1.09
Max drawdown	-44.71	-50.95
Up Capture	1.16	
Down Capture	0.79	
Alpha	8.44	
Beta	0.93	
Up Beta	0.93	
Down Beta	0.88	
Correlation	0.76	
Up Correlation	0.59	
Down Correlation	0.56	
Positive months	194	195
Negative months	109	108
Win rate	64.03	64.36
Positive quarters	71	71
Negative quarters	30	30
Win rate	70.30	70.30
Positive years	20	19
Negative years	5	6
Win Rate	80.00	76.00
Positive positions	349	
Average gain	9.41	
Negative positions	156	
Average loss	-7.01	
Trades	791	
... per month	2.61	

Range of Historical Rolling CAGRs:

	Model	S&P 500
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

Annual Returns	Model	S&P 500
1999	67.44	21.06
2000	19.94	-9.09
2001	19.92	-11.86
2002	-2.72	-22.10
2003	67.10	28.69
2004	20.24	10.88
2005	10.18	4.91
2006	7.88	15.79
2007	21.36	5.49
2008	-34.77	-37.00
2009	43.11	26.47
2010	30.79	15.06
2011	-3.30	2.11
2012	17.27	16.00
2013	33.94	32.39
2014	4.59	13.69
2015	-2.98	1.38
2016	10.56	11.96
2017	20.58	21.83
2018	6.84	-4.38
2019	24.09	31.49
2020	59.04	18.40
2021	8.60	28.71
2022	-9.28	-18.11
2023	15.11	26.29
2024-03	14.54	10.56

Compound Annual Growth	Model	S&P 500
Inception	16.44	7.91
25 Year	16.11	7.78
20 Year	12.81	10.15
15 Year	17.48	15.63
10 Year	13.78	12.96
5 Year	17.53	15.05
3 Year	8.23	11.49

Standard Deviation History

	Model	S&P 500
Inception	20.52	16.65
25 Year	20.40	16.68
20 Year	19.22	16.16
15 Year	19.14	15.79
10 Year	19.54	16.25
5 Year	24.22	19.97
3 Year	21.08	18.90

Average Monthly Returns

	Model	S&P 500
January	0.62	-0.01
February	1.79	-0.46
March	0.62	1.46
April	1.83	1.95
May	1.49	0.33
June	0.84	-0.10
July	0.59	1.34
August	1.11	0.12
September	-0.70	-1.70
October	1.32	1.57
November	3.49	2.13
December	2.23	1.02
May-Oct	3.33	-0.01
Nov-Apr	11.92	7.66

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Open Architecture Alternative Fund Momentum Model

	Model	S&P 500
Sharpe	1.66	0.48
Skew	0.05	-0.66
Kurtosis	1.43	1.09
Max drawdown	-6.82	-50.95
Up Capture	0.32	
Down Capture	0.06	
Alpha	5.83	
Beta	0.15	
Up Beta	0.17	
Down Beta	0.03	
Correlation	0.55	
Up Correlation	0.43	
Down Correlation	0.08	
Positive months	221	195
Negative months	82	108
Win rate	72.94	64.36
Positive quarters	81	71
Negative quarters	20	30
Win rate	80.20	70.30
Positive years	23	19
Negative years	2	6
Win Rate	92.00	76.00
Positive positions	321	
Average gain	2.86	
Negative positions	81	
Average loss	-2.54	
Trades	216	
... per month	0.71	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	21.09	56.35
Worst 1-year	-6.54	-43.32
Best 3-year	11.27	26.07
Worst 3-year	1.02	-16.08
Best 5-year	10.26	23.00
Worst 5-year	2.57	-6.64
Best 10-year	8.06	16.67
Worst 10-year	4.29	-3.43

Annual Returns

	Model	S&P 500
1999	13.25	21.06
2000	13.78	-9.09
2001	-0.12	-11.86
2002	1.58	-22.10
2003	9.14	28.69
2004	7.21	10.88
2005	6.18	4.91
2006	13.22	15.79
2007	9.17	5.49
2008	2.73	-37.00
2009	16.87	26.47
2010	6.69	15.06
2011	2.21	2.11
2012	4.07	16.00
2013	11.58	32.39
2014	4.42	13.69
2015	3.22	1.38
2016	4.44	11.96
2017	7.59	21.83
2018	-6.01	-4.38
2019	7.04	31.49
2020	7.45	18.40
2021	4.60	28.71
2022	13.47	-18.11
2023	14.01	26.29
2024-03	2.43	10.56

Compound Annual Growth

	Model	S&P 500
Inception	7.02	7.91
25 Year	6.98	7.78
20 Year	6.95	10.15
15 Year	6.79	15.63
10 Year	6.07	12.96
5 Year	9.33	15.05
3 Year	10.75	11.49

Standard Deviation History

	Model	S&P 500
Inception	4.22	16.65
25 Year	4.24	16.68
20 Year	4.42	16.16
15 Year	4.36	15.79
10 Year	4.38	16.25
5 Year	4.99	19.97
3 Year	5.87	18.90

Average Monthly Returns

	Model	S&P 500
January	0.71	-0.01
February	0.41	-0.46
March	0.82	1.46
April	0.99	1.95
May	0.40	0.33
June	0.15	-0.10
July	0.37	1.34
August	0.61	0.12
September	-0.03	-1.70
October	0.67	1.57
November	0.76	2.13
December	0.89	1.02
May-Oct	1.51	-0.01
Nov-Apr	5.26	7.66

Open Architecture Income Model

	Model	U.S. Credit Index
Sharpe	1.76	0.90
Skew	0.02	-0.53
Kurtosis	2.09	2.33
Max drawdown	-4.93	-19.57
Up Capture	0.60	
Down Capture	-0.25	
Alpha	6.63	
Beta	0.18	
Up Beta	0.17	
Down Beta	0.12	
Correlation	0.23	
Up Correlation	0.14	
Down Correlation	0.12	
Positive months	228	195
Negative months	75	108
Win rate	75.25	64.36
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:

	Model	U.S. Credit Index
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
2024-03	3.32	-0.41

Compound Annual Growth	Model	U.S. Credit Index
Inception	7.57	5.13
25 Year	7.72	5.21
20 Year	7.54	4.51
15 Year	8.10	3.57
10 Year	5.10	2.24
5 Year	5.00	1.39
3 Year	3.69	-1.86

Standard Deviation History

	Model	U.S. Credit Index
Inception	4.30	5.68
25 Year	4.27	5.70
20 Year	4.30	5.77
15 Year	4.50	6.19
10 Year	3.50	6.69
5 Year	4.12	8.89
3 Year	4.18	9.38

Average Monthly Returns

	Model	U.S. Credit Index
January	0.90	0.65
February	0.22	-0.00
March	0.46	-0.28
April	0.83	0.25
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	4.29	2.13

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Open Architecture International Growth Model

	Model	MSCI ACWI ex USA
Sharpe	0.78	0.16
Skew	-0.39	-0.74
Kurtosis	1.62	2.05
Max drawdown	-58.20	-55.73
Up Capture	1.30	
Down Capture	0.74	
Alpha	13.24	
Beta	0.97	
Up Beta	0.96	
Down Beta	0.92	
Correlation	0.85	
Up Correlation	0.65	
Down Correlation	0.76	
Positive months	186	173
Negative months	117	130
Win rate	61.39	57.10
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:

	Model	MSCI ACWI ex USA
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
2024-03	14.75	3.70

Compound Annual Growth	Model	MSCI ACWI ex USA
Inception	16.41	2.87
25 Year	16.22	2.85
20 Year	14.36	3.44
15 Year	16.84	5.38
10 Year	12.93	1.73
5 Year	17.81	3.39
3 Year	5.92	-0.84

Standard Deviation History

	Model	MSCI ACWI ex USA
Inception	21.00	18.21
25 Year	21.07	18.28
20 Year	20.47	18.39
15 Year	17.85	17.99
10 Year	17.44	16.54
5 Year	21.22	19.88
3 Year	18.42	18.16

Average Monthly Returns

	Model	MSCI ACWI ex USA
January	1.25	-0.73
February	1.50	-0.14
March	0.51	0.38
April	1.92	2.42
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	12.11	5.96

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Open Architecture Large Cap Growth Model

	Model	S&P 500
Sharpe	0.80	0.48
Skew	-0.00	-0.66
Kurtosis	1.17	1.09
Max drawdown	-41.84	-50.95
Up Capture	1.14	
Down Capture	0.84	
Alpha	6.90	
Beta	0.94	
Up Beta	0.94	
Down Beta	0.85	
Correlation	0.85	
Up Correlation	0.72	
Down Correlation	0.66	
Positive months	192	195
Negative months	111	108
Win rate	63.37	64.36
Positive quarters	71	71
Negative quarters	30	30
Win rate	70.30	70.30
Positive years	22	19
Negative years	3	6
Win Rate	88.00	76.00
Positive positions	341	
Average gain	8.37	
Negative positions	164	
Average loss	-5.26	
Trades	729	
... per month	2.41	
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

Annual Returns	Model	S&P 500
1999	67.99	21.06
2000	6.47	-9.09
2001	11.13	-11.86
2002	-19.73	-22.10
2003	42.95	28.69
2004	13.56	10.88
2005	12.17	4.91
2006	11.89	15.79
2007	21.12	5.49
2008	-32.40	-37.00
2009	40.73	26.47
2010	20.21	15.06
2011	2.92	2.11
2012	13.86	16.00
2013	33.55	32.39
2014	6.11	13.69
2015	5.04	1.38
2016	7.59	11.96
2017	24.30	21.83
2018	2.32	-4.38
2019	29.88	31.49
2020	52.05	18.40
2021	21.53	28.71
2022	-14.71	-18.11
2023	30.34	26.29
2024-03	15.17	10.56

	Model	S&P 500
Compound Annual Growth		
Inception	14.86	7.91
25 Year	14.35	7.78
20 Year	14.03	10.15
15 Year	18.71	15.63
10 Year	16.70	12.96
5 Year	21.99	15.05
3 Year	12.85	11.49
Standard Deviation History		
Inception	18.46	16.65
25 Year	18.32	16.68
20 Year	16.65	16.16
15 Year	16.86	15.79
10 Year	17.38	16.25
5 Year	20.84	19.97
3 Year	18.79	18.90
Average Monthly Returns		
January	0.96	-0.01
February	1.55	-0.46
March	0.96	1.46
April	1.87	1.95
May	1.14	0.33
June	0.31	-0.10
July	1.28	1.34
August	1.00	0.12
September	-1.89	-1.70
October	1.81	1.57
November	3.15	2.13
December	1.73	1.02
May-Oct	1.84	-0.01
Nov-Apr	12.01	7.66

Open Architecture ROROSector Rotation Model

	Model	S&P 500
Sharpe	1.47	0.48
Skew	0.04	-0.66
Kurtosis	0.97	1.09
Max drawdown	-12.29	-50.95
Up Capture	0.81	
Down Capture	0.33	
Alpha	11.41	
Beta	0.47	
Up Beta	0.54	
Down Beta	0.18	
Correlation	0.73	
Up Correlation	0.58	
Down Correlation	0.28	
Positive months	191	195
Negative months	97	108
Win rate	63.04	64.36
Positive quarters	81	71
Negative quarters	18	30
Win rate	80.20	70.30
Positive years	23	19
Negative years	2	6
Win Rate	92.00	76.00
Positive positions	205	
Average gain	8.93	
Negative positions	60	
Average loss	-4.46	
Trades	366	
... per month	1.21	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	66.37	56.35
Worst 1-year	-4.29	-43.32
Best 3-year	28.92	26.07
Worst 3-year	5.24	-16.08
Best 5-year	22.53	23.00
Worst 5-year	9.01	-6.64
Best 10-year	18.68	16.67
Worst 10-year	12.24	-3.43

Annual Returns	Model	S&P 500
1999	25.91	21.06
2000	-1.72	-9.09
2001	8.40	-11.86
2002	13.61	-22.10
2003	36.48	28.69
2004	20.38	10.88
2005	9.44	4.91
2006	24.83	15.79
2007	13.89	5.49
2008	-1.86	-37.00
2009	35.71	26.47
2010	19.97	15.06
2011	5.75	2.11
2012	18.04	16.00
2013	23.48	32.39
2014	9.98	13.69
2015	6.30	1.38
2016	8.50	11.96
2017	18.98	21.83
2018	1.99	-4.38
2019	26.77	31.49
2020	35.23	18.40
2021	24.99	28.71
2022	1.21	-18.11
2023	14.28	26.29
2024-03	3.46	10.56

Compound Annual Growth	Model	S&P 500
Inception	15.48	7.91
25 Year	15.37	7.78
20 Year	15.44	10.15
15 Year	16.55	15.63
10 Year	14.84	12.96
5 Year	18.34	15.05
3 Year	9.68	11.49

Standard Deviation History

	Model	S&P 500
Inception	10.55	16.65
25 Year	10.57	16.68
20 Year	10.91	16.16
15 Year	11.43	15.79
10 Year	11.41	16.25
5 Year	14.09	19.97
3 Year	13.22	18.90

Average Monthly Returns

	Model	S&P 500
January	1.27	-0.01
February	1.17	-0.46
March	1.16	1.46
April	1.35	1.95
May	1.14	0.33
June	0.74	-0.10
July	1.68	1.34
August	0.81	0.12
September	0.08	-1.70
October	1.38	1.57
November	2.39	2.13
December	1.23	1.02
May-Oct	4.44	-0.01
Nov-Apr	9.95	7.66

iQUANT.pro Investment Models

Open Architecture Style Box Rotation Model

	Model	S&P 500
Sharpe	1.25	0.48
Skew	0.48	-0.66
Kurtosis	2.60	1.09
Max drawdown	-13.83	-50.95
Up Capture	0.82	
Down Capture	0.35	
Alpha	10.86	
Beta	0.53	
Up Beta	0.71	
Down Beta	0.26	
Correlation	0.70	
Up Correlation	0.60	
Down Correlation	0.35	
Positive months	183	195
Negative months	102	108
Win rate	60.40	64.36
Positive quarters	76	71
Negative quarters	23	30
Win rate	75.25	70.30
Positive years	22	19
Negative years	3	6
Win Rate	88.00	76.00
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	-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 5-year	7.03	-6.64
Best 10-year	18.27	16.67
Worst 10-year	10.24	-3.43

Annual Returns	Model	S&P 500
1999	19.42	21.06
2000	12.30	-9.09
2001	6.99	-11.86
2002	0.68	-22.10
2003	44.36	28.69
2004	4.08	10.88
2005	18.08	4.91
2006	5.65	15.79
2007	12.66	5.49
2008	-0.90	-37.00
2009	34.33	26.47
2010	21.03	15.06
2011	5.51	2.11
2012	10.61	16.00
2013	32.97	32.39
2014	5.09	13.69
2015	4.00	1.38
2016	21.80	11.96
2017	15.75	21.83
2018	-4.90	-4.38
2019	22.92	31.49
2020	55.33	18.40
2021	24.34	28.71
2022	-1.55	-18.11
2023	32.51	26.29
2024-03	8.06	10.56

	Model	S&P 500
Compound Annual Growth		
Inception	15.42	7.91
25 Year	15.40	7.78
20 Year	15.42	10.15
15 Year	18.24	15.63
10 Year	17.04	12.96
5 Year	24.14	15.05
3 Year	15.06	11.49
Standard Deviation History		
Inception	12.32	16.65
25 Year	12.31	16.68
20 Year	12.79	16.16
15 Year	14.15	15.79
10 Year	14.81	16.25
5 Year	18.11	19.97
3 Year	14.88	18.90
Average Monthly Returns		
January	1.64	-0.01
February	1.32	-0.46
March	0.95	1.46
April	1.92	1.95
May	1.02	0.33
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	10.14	7.66

iQUANT.pro Investment Models

RSoP Portfolio

	Model	S&P 500
Sharpe	1.49	0.48
Skew	-0.08	-0.66
Kurtosis	0.83	1.09
Max drawdown	-18.28	-50.95
Up Capture	0.97	
Down Capture	0.40	
Alpha	13.58	
Beta	0.60	
Up Beta	0.58	
Down Beta	0.46	
Correlation	0.77	
Up Correlation	0.55	
Down Correlation	0.57	
Positive months	205	195
Negative months	97	108
Win rate	67.66	64.36
Positive quarters	72	71
Negative quarters	29	30
Win rate	71.29	70.30
Positive years	23	19
Negative years	2	6
Win Rate	92.00	76.00
Positive positions	2901	
Average gain	13.08	
Negative positions	1607	
Average loss	-9.61	
Trades	5279	
... per month	17.45	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	63.14	56.35
Worst 1-year	-18.28	-43.32
Best 3-year	34.69	26.07
Worst 3-year	2.96	-16.08
Best 5-year	29.85	23.00
Worst 5-year	9.49	-6.64
Best 10-year	22.74	16.67
Worst 10-year	15.41	-3.43

Annual Returns	Model	S&P 500
1999	30.68	21.06
2000	16.46	-9.09
2001	20.18	-11.86
2002	20.50	-22.10
2003	52.24	28.69
2004	25.05	10.88
2005	8.93	4.91
2006	21.30	15.79
2007	13.74	5.49
2008	-9.88	-37.00
2009	34.56	26.47
2010	37.34	15.06
2011	14.01	2.11
2012	8.64	16.00
2013	35.23	32.39
2014	16.60	13.69
2015	4.03	1.38
2016	21.39	11.96
2017	16.91	21.83
2018	3.71	-4.38
2019	29.86	31.49
2020	28.64	18.40
2021	35.61	28.71
2022	-0.84	-18.11
2023	5.37	26.29
2024-03	6.04	10.56

Compound Annual Growth	Model	S&P 500
Inception	18.88	7.91
25 Year	19.12	7.78
20 Year	16.68	10.15
15 Year	19.17	15.63
10 Year	15.82	12.96
5 Year	18.01	15.05
3 Year	9.51	11.49

Standard Deviation History

	Model	S&P 500
Inception	12.66	16.65
25 Year	12.67	16.68
20 Year	12.35	16.16
15 Year	12.21	15.79
10 Year	11.96	16.25
5 Year	13.70	19.97
3 Year	12.63	18.90

Average Monthly Returns

	Model	S&P 500
January	0.37	-0.01
February	1.29	-0.46
March	1.54	1.46
April	1.62	1.95
May	0.88	0.33
June	0.90	-0.10
July	1.61	1.34
August	1.37	0.12
September	0.21	-1.70
October	1.85	1.57
November	3.61	2.13
December	2.08	1.02
May-Oct	4.97	-0.01
Nov-Apr	12.37	7.66

iQUANT.pro Investment Models

Recession 10 Model

	Model	S&P 500
Sharpe	1.23	0.56
Skew	-0.34	-0.74
Kurtosis	0.55	1.19
Max drawdown	-24.26	-50.95
Up Capture	0.77	
Down Capture	0.24	
Alpha	12.35	
Beta	0.49	
Up Beta	0.65	
Down Beta	0.37	
Correlation	0.58	
Up Correlation	0.50	
Down Correlation	0.32	
Positive months	212	213
Negative months	115	114
Win rate	64.83	65.14
Positive quarters	77	78
Negative quarters	32	31
Win rate	70.64	71.56
Positive years	24	21
Negative years	3	6
Win Rate	88.89	77.78
Positive positions	699	
Average gain	11.58	
Negative positions	386	
Average loss	-8.18	
Trades	1462	
... per month	4.48	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	60.69	56.35
Worst 1-year	-20.40	-43.32
Best 3-year	32.00	27.56
Worst 3-year	-2.43	-16.08
Best 5-year	32.21	23.00
Worst 5-year	4.10	-6.64
Best 10-year	22.30	16.67
Worst 10-year	10.20	-3.43

Annual Returns	Model	S&P 500
1997	48.13	33.38
1998	27.44	28.57
1999	10.39	21.06
2000	47.24	-9.09
2001	14.24	-11.86
2002	-6.57	-22.10
2003	18.07	28.69
2004	11.31	10.88
2005	15.56	4.91
2006	4.93	15.79
2007	24.29	5.49
2008	-18.32	-37.00
2009	41.75	26.47
2010	20.53	15.06
2011	14.48	2.11
2012	19.53	16.00
2013	38.33	32.39
2014	36.55	13.69
2015	10.23	1.38
2016	8.78	11.96
2017	27.97	21.83
2018	0.31	-4.38
2019	19.73	31.49
2020	15.34	18.40
2021	27.44	28.71
2022	15.55	-18.11
2023	-3.91	26.29
2024-03	13.39	10.56

Compound Annual Growth	Model	S&P 500
Inception	17.44	9.46
25 Year	16.24	7.78
20 Year	15.97	10.15
15 Year	20.21	15.63
10 Year	14.63	12.96
5 Year	16.99	15.05
3 Year	15.22	11.49

Standard Deviation History	Model	S&P 500
Inception	14.17	17.01
25 Year	14.13	16.68
20 Year	13.44	16.16
15 Year	13.04	15.79
10 Year	13.00	16.25
5 Year	14.42	19.97
3 Year	15.01	18.90

Average Monthly Returns	Model	S&P 500
January	1.08	0.25
February	1.43	-0.15
March	1.85	1.39
April	2.39	2.06
May	0.27	0.46
June	0.28	0.22
July	1.51	1.49
August	1.20	-0.68
September	-0.11	-1.15
October	1.17	1.61
November	2.91	2.35
December	2.08	1.21
May-Oct	3.15	0.33
Nov-Apr	12.91	8.73

iQUANT.pro
Investment Models

Risk On / Risk Off ETF Model

	Model	S&P 500
Sharpe	1.23	0.51
Skew	-0.62	-0.74
Kurtosis	1.59	1.27
Max drawdown	-22.52	-50.95
Up Capture	0.65	
Down Capture	0.34	
Alpha	7.60	
Beta	0.41	
Up Beta	0.38	
Down Beta	0.23	
Correlation	0.74	
Up Correlation	0.54	
Down Correlation	0.36	
Positive months	217	204
Negative months	98	111
Win rate	68.89	64.76
Positive quarters	81	74
Negative quarters	24	31
Win rate	77.14	70.48
Positive years	24	20
Negative years	2	6
Win Rate	92.31	76.92
Positive positions	2662	
Average gain	3.61	
Negative positions	1498	
Average loss	-3.16	
Trades	1874	
... per month	5.98	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	33.78	56.35
Worst 1-year	-18.65	-43.32
Best 3-year	22.49	26.07
Worst 3-year	-0.82	-16.08
Best 5-year	20.99	23.00
Worst 5-year	0.77	-6.64
Best 10-year	16.33	16.67
Worst 10-year	6.70	-3.43

Annual Returns	Model	S&P 500
1998	22.54	28.57
1999	11.72	21.06
2000	4.69	-9.09
2001	14.61	-11.86
2002	5.60	-22.10
2003	23.46	28.69
2004	16.69	10.88
2005	0.49	4.91
2006	18.63	15.79
2007	6.69	5.49
2008	5.97	-37.00
2009	15.01	26.47
2010	27.13	15.06
2011	7.89	2.11
2012	14.09	16.00
2013	27.57	32.39
2014	17.19	13.69
2015	3.06	1.38
2016	17.20	11.96
2017	19.40	21.83
2018	-4.17	-4.38
2019	19.18	31.49
2020	3.65	18.40
2021	16.09	28.71
2022	-18.65	-18.11
2023	6.06	26.29
2024-03	7.62	10.56

Compound Annual Growth	Model	S&P 500
Inception	11.32	8.64
25 Year	10.94	7.78
20 Year	10.67	10.15
15 Year	11.54	15.63
10 Year	7.59	12.96
5 Year	4.53	15.05
3 Year	0.26	11.49

Standard Deviation History

	Model	S&P 500
Inception	9.20	16.99
25 Year	9.33	16.68
20 Year	9.76	16.16
15 Year	10.16	15.79
10 Year	10.90	16.25
5 Year	13.06	19.97
3 Year	12.31	18.90

Average Monthly Returns

	Model	S&P 500
January	0.59	0.03
February	0.53	-0.18
March	0.87	1.59
April	1.15	1.92
May	0.44	0.25
June	0.33	0.06
July	1.11	1.25
August	0.69	-0.49
September	0.30	-1.40
October	0.76	1.81
November	2.40	2.27
December	1.58	1.20
May-Oct	2.86	-0.33
Nov-Apr	7.88	8.64

iQUANT.pro Investment Models

Risk On / Risk Off Model

	Model	S&P 500
Sharpe	1.56	0.72
Skew	-0.31	-0.85
Kurtosis	0.92	2.73
Max drawdown	-22.62	-50.95
Up Capture	0.78	
Down Capture	0.28	
Alpha	11.70	
Beta	0.46	
Up Beta	0.50	
Down Beta	0.25	
Correlation	0.66	
Up Correlation	0.52	
Down Correlation	0.32	
Positive months	373	347
Negative months	158	183
Win rate	70.24	65.35
Positive quarters	142	129
Negative quarters	35	48
Win rate	80.23	72.88
Positive years	43	36
Negative years	1	8
Win Rate	97.73	81.82
Positive positions	7963	
Average gain	6.48	
Negative positions	5140	
Average loss	-5.19	
Trades	7007	
... per month	13.23	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	64.79	61.18
Worst 1-year	-19.37	-43.32
Best 3-year	36.05	33.30
Worst 3-year	-2.14	-16.08
Best 5-year	33.39	29.63
Worst 5-year	0.90	-6.64
Best 10-year	27.25	19.49
Worst 10-year	7.47	-3.43

Annual Returns

	Model	S&P 500
1980	21.82	32.44
1981	10.65	-4.95
1982	36.48	21.55
1983	22.29	22.55
1984	13.68	6.25
1985	47.04	31.74
1986	25.60	18.67
1987	19.09	5.25
1988	15.82	16.62
1989	30.70	31.68
1990	6.25	-3.10
1991	46.07	30.46
1992	16.17	7.62
1993	25.47	10.07
1994	4.62	1.32
1995	50.19	37.59
1996	21.42	22.96
1997	34.61	33.38
1998	32.66	28.57
1999	13.91	21.06
2000	21.92	-9.09
2001	14.51	-11.86
2002	12.98	-22.10
2003	16.61	28.69
2004	14.55	10.88
2005	4.55	4.91
2006	17.25	15.79
2007	5.21	5.49
2008	15.11	-37.00
2009	10.95	26.47
2010	28.63	15.06
2011	17.05	2.11
2012	16.46	16.00
2013	22.73	32.39
2014	13.86	13.69
2015	6.55	1.38
2016	17.98	11.96
2017	17.90	21.83
2018	2.49	-4.38
2019	20.01	31.49
2020	0.59	18.40
2021	15.54	28.71
2022	-19.37	-18.11
2023	10.93	26.29
2024-03	11.89	10.56

Compound Annual Growth

	Model	S&P 500
Inception	17.69	12.02
40 Year	17.35	11.67
30 Year	15.39	10.66
25 Year	12.78	7.78
20 Year	12.06	10.15
15 Year	12.67	15.63
10 Year	9.05	12.96
5 Year	5.16	15.05
3 Year	3.98	11.49

Standard Deviation History

	Model	S&P 500
Inception	11.32	16.58
40 Year	11.16	16.64
30 Year	10.28	16.46
25 Year	10.06	16.68
20 Year	10.55	16.16
15 Year	11.00	15.79
10 Year	11.42	16.25
5 Year	13.73	19.97
3 Year	13.76	18.90

Average Monthly Returns

	Model	S&P 500
January	1.39	1.06
February	1.34	0.39
March	1.36	1.10
April	1.55	1.80
May	1.23	1.11
June	1.35	0.42
July	1.32	1.32
August	0.74	0.21
September	0.46	-0.91
October	1.45	1.25
November	2.16	2.18
December	1.95	1.41
May-Oct	5.09	2.16
Nov-Apr	11.19	9.20

iQUANT.pro Investment Models

S&P 500 Defensive Sector Model

	Model	S&P 500
Sharpe	0.83	0.48
Skew	-0.29	-0.66
Kurtosis	1.61	1.09
Max drawdown	-44.31	-50.95
Up Capture	0.98	
Down Capture	0.62	
Alpha	7.89	
Beta	0.81	
Up Beta	0.90	
Down Beta	0.78	
Correlation	0.75	
Up Correlation	0.63	
Down Correlation	0.56	
Positive months	200	195
Negative months	103	108
Win rate	66.01	64.36
Positive quarters	72	71
Negative quarters	29	30
Win rate	71.29	70.30
Positive years	20	19
Negative years	5	6
Win Rate	80.00	76.00
Positive positions	364	
Average gain	30.82	
Negative positions	135	
Average loss	-21.04	
Trades	552	
... per month	1.84	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	92.03	56.35
Worst 1-year	-36.67	-43.32
Best 3-year	41.73	26.07
Worst 3-year	-12.23	-16.08
Best 5-year	37.45	23.00
Worst 5-year	0.92	-6.64
Best 10-year	24.23	16.67
Worst 10-year	8.08	-3.43

Annual Returns	Model	S&P 500
1999	1.79	21.06
2000	62.59	-9.09
2001	-6.71	-11.86
2002	-11.89	-22.10
2003	43.48	28.69
2004	23.72	10.88
2005	26.24	4.91
2006	11.82	15.79
2007	6.43	5.49
2008	-28.37	-37.00
2009	58.87	26.47
2010	6.80	15.06
2011	9.82	2.11
2012	21.57	16.00
2013	61.95	32.39
2014	34.23	13.69
2015	10.78	1.38
2016	11.41	11.96
2017	20.59	21.83
2018	-9.75	-4.38
2019	24.22	31.49
2020	11.33	18.40
2021	23.76	28.71
2022	-4.28	-18.11
2023	6.36	26.29
2024-03	6.86	10.56

Compound Annual Growth	Model	S&P 500
Inception	14.71	7.91
25 Year	14.93	7.78
20 Year	14.77	10.15
15 Year	18.99	15.63
10 Year	11.64	12.96
5 Year	11.31	15.05
3 Year	6.17	11.49

Standard Deviation History

	Model	S&P 500
Inception	17.81	16.65
25 Year	17.83	16.68
20 Year	17.28	16.16
15 Year	16.99	15.79
10 Year	16.04	16.25
5 Year	19.21	19.97
3 Year	18.29	18.90

Average Monthly Returns

	Model	S&P 500
January	0.48	-0.01
February	-0.50	-0.46
March	1.61	1.46
April	3.19	1.95
May	1.30	0.33
June	-0.18	-0.10
July	1.50	1.34
August	1.02	0.12
September	-0.57	-1.70
October	1.24	1.57
November	2.23	2.13
December	2.48	1.02
May-Oct	3.07	-0.01
Nov-Apr	10.73	7.66

iQUANT.pro Investment Models

S&P 500 Efficiency Model

	Model	S&P 500
Sharpe	0.77	0.48
Skew	-0.41	-0.66
Kurtosis	0.56	1.09
Max drawdown	-42.82	-50.95
Up Capture	1.17	
Down Capture	0.89	
Alpha	6.11	
Beta	1.01	
Up Beta	1.02	
Down Beta	0.98	
Correlation	0.89	
Up Correlation	0.79	
Down Correlation	0.75	
Positive months	193	195
Negative months	110	108
Win rate	63.70	64.36
Positive quarters	73	71
Negative quarters	28	30
Win rate	72.28	70.30
Positive years	19	19
Negative years	6	6
Win Rate	76.00	76.00
Positive positions	345	
Average gain	34.08	
Negative positions	155	
Average loss	-22.58	
Trades	810	
... per month	2.70	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	76.81	56.35
Worst 1-year	-36.52	-43.32
Best 3-year	32.46	26.07
Worst 3-year	-14.67	-16.08
Best 5-year	29.26	23.00
Worst 5-year	-2.79	-6.64
Best 10-year	23.19	16.67
Worst 10-year	4.52	-3.43

Annual Returns	Model	S&P 500
1999	48.10	21.06
2000	3.48	-9.09
2001	-0.03	-11.86
2002	-17.99	-22.10
2003	48.18	28.69
2004	23.68	10.88
2005	18.65	4.91
2006	4.14	15.79
2007	1.28	5.49
2008	-35.95	-37.00
2009	46.29	26.47
2010	26.94	15.06
2011	-0.20	2.11
2012	21.66	16.00
2013	44.17	32.39
2014	19.53	13.69
2015	9.64	1.38
2016	16.12	11.96
2017	35.84	21.83
2018	-1.71	-4.38
2019	29.92	31.49
2020	30.47	18.40
2021	25.73	28.71
2022	-10.09	-18.11
2023	22.14	26.29
2024-03	8.99	10.56

Compound Annual Growth	Model	S&P 500
Inception	14.58	7.91
25 Year	14.21	7.78
20 Year	14.78	10.15
15 Year	20.49	15.63
10 Year	17.88	12.96
5 Year	17.86	15.05
3 Year	12.42	11.49

Standard Deviation History

	Model	S&P 500
Inception	19.04	16.65
25 Year	18.96	16.68
20 Year	17.96	16.16
15 Year	17.23	15.79
10 Year	17.40	16.25
5 Year	20.79	19.97
3 Year	18.46	18.90

Average Monthly Returns

	Model	S&P 500
January	0.05	-0.01
February	0.48	-0.46
March	1.82	1.46
April	2.15	1.95
May	1.21	0.33
June	0.58	-0.10
July	1.63	1.34
August	0.42	0.12
September	-1.59	-1.70
October	2.28	1.57
November	3.07	2.13
December	1.56	1.02
May-Oct	2.25	-0.01
Nov-Apr	11.40	7.66

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S&P SMid Cap Efficiency Model

	Model	S&P 500
Sharpe	0.85	0.48
Skew	-0.87	-0.66
Kurtosis	3.00	1.09
Max drawdown	-44.44	-50.95
Up Capture	0.98	
Down Capture	0.63	
Alpha	7.65	
Beta	0.80	
Up Beta	0.81	
Down Beta	0.82	
Correlation	0.79	
Up Correlation	0.65	
Down Correlation	0.61	
Positive months	196	195
Negative months	107	108
Win rate	64.69	64.36
Positive quarters	72	71
Negative quarters	29	30
Win rate	71.29	70.30
Positive years	21	19
Negative years	4	6
Win Rate	84.00	76.00
Positive positions	351	
Average gain	30.57	
Negative positions	147	
Average loss	-18.79	
Trades	644	
... per month	2.14	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	80.20	56.35
Worst 1-year	-37.54	-43.32
Best 3-year	33.17	26.07
Worst 3-year	-11.95	-16.08
Best 5-year	30.72	23.00
Worst 5-year	-1.88	-6.64
Best 10-year	21.39	16.67
Worst 10-year	7.31	-3.43

Annual Returns	Model	S&P 500
1999	15.96	21.06
2000	8.78	-9.09
2001	25.46	-11.86
2002	-2.77	-22.10
2003	29.42	28.69
2004	28.49	10.88
2005	3.69	4.91
2006	8.76	15.79
2007	15.00	5.49
2008	-28.74	-37.00
2009	26.95	26.47
2010	30.63	15.06
2011	5.00	2.11
2012	21.57	16.00
2013	38.76	32.39
2014	13.67	13.69
2015	2.11	1.38
2016	17.08	11.96
2017	28.07	21.83
2018	-4.62	-4.38
2019	33.65	31.49
2020	14.18	18.40
2021	29.66	28.71
2022	-1.22	-18.11
2023	19.09	26.29
2024-03	10.67	10.56

Compound Annual Growth	Model	S&P 500
Inception	14.37	7.91
25 Year	14.86	7.78
20 Year	14.02	10.15
15 Year	19.50	15.63
10 Year	15.16	12.96
5 Year	17.32	15.05
3 Year	14.98	11.49

Standard Deviation History	Model	S&P 500
Inception	16.82	16.65
25 Year	16.85	16.68
20 Year	17.61	16.16
15 Year	17.50	15.79
10 Year	18.68	16.25
5 Year	22.59	19.97
3 Year	18.12	18.90

Average Monthly Returns	Model	S&P 500
January	0.37	-0.01
February	1.12	-0.46
March	1.20	1.46
April	2.31	1.95
May	1.18	0.33
June	0.15	-0.10
July	1.39	1.34
August	0.72	0.12
September	-0.61	-1.70
October	1.69	1.57
November	2.99	2.13
December	0.96	1.02
May-Oct	2.83	-0.01
Nov-Apr	10.63	7.66

SMid Cap 10 Model

	Model	S&P 500
Sharpe	0.66	0.56
Skew	-0.46	-0.74
Kurtosis	2.09	1.19
Max drawdown	-44.68	-50.95
Up Capture	1.13	
Down Capture	0.83	
Alpha	6.48	
Beta	1.00	
Up Beta	1.09	
Down Beta	1.01	
Correlation	0.70	
Up Correlation	0.54	
Down Correlation	0.54	
Positive months	202	213
Negative months	125	114
Win rate	61.77	65.14
Positive quarters	72	78
Negative quarters	37	31
Win rate	66.06	71.56
Positive years	23	21
Negative years	4	6
Win Rate	85.19	77.78
Positive positions	652	
Average gain	15.83	
Negative positions	437	
Average loss	-11.44	
Trades	220	
... per month	0.67	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	134.47	56.35
Worst 1-year	-37.55	-43.32
Best 3-year	48.72	27.56
Worst 3-year	-10.51	-16.08
Best 5-year	43.44	23.00
Worst 5-year	-0.23	-6.64
Best 10-year	28.15	16.67
Worst 10-year	5.87	-3.43

Annual Returns	Model	S&P 500
1997	49.04	33.38
1998	10.16	28.57
1999	28.06	21.06
2000	63.42	-9.09
2001	23.00	-11.86
2002	16.96	-22.10
2003	50.06	28.69
2004	46.97	10.88
2005	2.22	4.91
2006	0.23	15.79
2007	3.42	5.49
2008	-13.06	-37.00
2009	24.88	26.47
2010	38.61	15.06
2011	3.52	2.11
2012	25.25	16.00
2013	38.59	32.39
2014	6.99	13.69
2015	-12.70	1.38
2016	20.93	11.96
2017	26.02	21.83
2018	-17.56	-4.38
2019	41.15	31.49
2020	28.81	18.40
2021	10.30	28.71
2022	-28.08	-18.11
2023	18.74	26.29
2024-03	2.59	10.56

Compound Annual Growth	Model	S&P 500
Inception	16.52	9.46
25 Year	16.01	7.78
20 Year	10.80	10.15
15 Year	13.80	15.63
10 Year	7.09	12.96
5 Year	8.89	15.05
3 Year	-7.41	11.49

Standard Deviation History

	Model	S&P 500
Inception	24.99	17.01
25 Year	24.91	16.68
20 Year	25.15	16.16
15 Year	25.51	15.79
10 Year	28.38	16.25
5 Year	36.32	19.97
3 Year	31.60	18.90

Average Monthly Returns

	Model	S&P 500
January	0.89	0.25
February	1.06	-0.15
March	0.67	1.39
April	3.22	2.06
May	1.01	0.46
June	1.04	0.22
July	2.89	1.49
August	-1.95	-0.68
September	-0.80	-1.15
October	1.70	1.61
November	2.59	2.35
December	3.00	1.21
May-Oct	2.20	0.33
Nov-Apr	13.13	8.73

Sector Fund Allocation Model

	Model	S&P 500
Sharpe	1.42	0.48
Skew	0.01	-0.66
Kurtosis	1.25	1.09
Max drawdown	-14.83	-50.95
Up Capture	0.73	
Down Capture	0.33	
Alpha	9.16	
Beta	0.47	
Up Beta	0.59	
Down Beta	0.22	
Correlation	0.82	
Up Correlation	0.77	
Down Correlation	0.42	
Positive months	207	195
Negative months	96	108
Win rate	68.32	64.36
Positive quarters	82	71
Negative quarters	19	30
Win rate	81.19	70.30
Positive years	21	19
Negative years	4	6
Win Rate	84.00	76.00
Positive positions	916	
Average gain	4.87	
Negative positions	195	
Average loss	-4.67	
Trades	572	
... per month	1.89	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	47.82	56.35
Worst 1-year	-4.50	-43.32
Best 3-year	23.28	26.07
Worst 3-year	3.98	-16.08
Best 5-year	20.18	23.00
Worst 5-year	5.91	-6.64
Best 10-year	15.66	16.67
Worst 10-year	9.73	-3.43

Annual Returns	Model	S&P 500
1999	26.05	21.06
2000	12.81	-9.09
2001	8.10	-11.86
2002	-0.15	-22.10
2003	25.02	28.69
2004	15.89	10.88
2005	7.99	4.91
2006	16.73	15.79
2007	14.15	5.49
2008	-2.49	-37.00
2009	34.18	26.47
2010	19.70	15.06
2011	2.90	2.11
2012	15.42	16.00
2013	25.52	32.39
2014	9.67	13.69
2015	3.16	1.38
2016	13.66	11.96
2017	10.05	21.83
2018	-1.59	-4.38
2019	20.42	31.49
2020	22.15	18.40
2021	23.45	28.71
2022	-0.24	-18.11
2023	12.47	26.29
2024-03	5.82	10.56

Compound Annual Growth	Model	S&P 500
Inception	13.11	7.91
25 Year	13.09	7.78
20 Year	12.84	10.15
15 Year	14.13	15.63
10 Year	11.55	12.96
5 Year	14.37	15.05
3 Year	10.60	11.49

Standard Deviation History

	Model	S&P 500
Inception	9.21	16.65
25 Year	9.19	16.68
20 Year	9.70	16.16
15 Year	10.58	15.79
10 Year	9.54	16.25
5 Year	11.20	19.97
3 Year	9.32	18.90

Average Monthly Returns

	Model	S&P 500
January	0.63	-0.01
February	0.92	-0.46
March	1.42	1.46
April	1.35	1.95
May	0.56	0.33
June	0.47	-0.10
July	1.50	1.34
August	0.30	0.12
September	0.26	-1.70
October	1.47	1.57
November	2.09	2.13
December	1.36	1.02
May-Oct	3.09	-0.01
Nov-Apr	9.24	7.66

Sector Rotation Model

	Model	S&P 500
Sharpe	1.31	0.70
Skew	-0.43	-0.82
Kurtosis	1.04	2.62
Max drawdown	-45.60	-50.95
Up Capture	0.98	
Down Capture	0.53	
Alpha	10.35	
Beta	0.72	
Up Beta	0.67	
Down Beta	0.68	
Correlation	0.79	
Up Correlation	0.57	
Down Correlation	0.69	
Positive months	386	368
Negative months	181	198
Win rate	68.08	64.90
Positive quarters	144	136
Negative quarters	45	53
Win rate	76.19	71.96
Positive years	44	38
Negative years	3	9
Win Rate	93.62	80.85
Positive positions	1880	
Average gain	11.51	
Negative positions	946	
Average loss	-8.12	
Trades	3163	
... per month	5.58	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	72.81	61.18
Worst 1-year	-38.35	-43.32
Best 3-year	46.23	33.30
Worst 3-year	-4.70	-16.08
Best 5-year	41.70	29.63
Worst 5-year	4.58	-6.64
Best 10-year	32.39	19.49
Worst 10-year	9.60	-3.43

Annual Returns	Model	S&P 500
1977	6.89	-7.39
1978	6.04	6.53
1979	24.98	18.47
1980	53.07	32.44
1981	18.79	-4.95
1982	42.38	21.55
1983	26.46	22.55
1984	22.52	6.25
1985	44.50	31.74
1986	39.23	18.67
1987	11.53	5.25
1988	29.35	16.62
1989	37.92	31.68
1990	1.50	-3.10
1991	33.65	30.46
1992	11.23	7.62
1993	25.02	10.07
1994	-1.45	1.32
1995	44.34	37.59
1996	31.25	22.96
1997	51.77	33.38
1998	38.41	28.57
1999	35.69	21.06
2000	13.61	-9.09
2001	13.50	-11.86
2002	-0.02	-22.10
2003	36.55	28.69
2004	16.81	10.88
2005	11.66	4.91
2006	41.47	15.79
2007	17.19	5.49
2008	-26.35	-37.00
2009	19.88	26.47
2010	15.27	15.06
2011	17.77	2.11
2012	10.68	16.00
2013	30.08	32.39
2014	19.20	13.69
2015	10.27	1.38
2016	8.04	11.96
2017	14.81	21.83
2018	0.01	-4.38
2019	23.55	31.49
2020	2.65	18.40
2021	23.73	28.71
2022	0.03	-18.11
2023	5.65	26.29
2024-03	6.92	10.56

Compound Annual Growth	Model	S&P 500
Inception	19.39	11.58
40 Year	18.69	11.67
30 Year	16.79	10.66
25 Year	13.91	7.78
20 Year	12.42	10.15
15 Year	14.84	15.63
10 Year	10.55	12.96
5 Year	9.90	15.05
3 Year	10.01	11.49

Standard Deviation History	Model	S&P 500
Inception	14.81	16.44
40 Year	14.96	16.64
30 Year	15.18	16.46
25 Year	14.97	16.68
20 Year	14.78	16.16
15 Year	13.12	15.79
10 Year	13.63	16.25
5 Year	16.48	19.97
3 Year	18.13	18.90

Average Monthly Returns	Model	S&P 500
January	1.56	0.86
February	0.69	0.22
March	1.70	1.19
April	2.10	1.89
May	1.51	0.97
June	1.58	0.56
July	1.85	1.36
August	0.77	0.35
September	-0.24	-0.84
October	1.57	0.75
November	2.43	2.25
December	2.22	1.42
May-Oct	5.46	2.38
Nov-Apr	12.27	8.58

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Sell in May & Walk Away Model

	Model	S&P 500
Sharpe	1.08	0.68
Skew	0.47	-0.75
Kurtosis	1.86	1.50
Max drawdown	-46.98	-50.95
Up Capture	0.67	
Down Capture	0.18	
Alpha	11.03	
Beta	0.39	
Up Beta	0.53	
Down Beta	0.22	
Correlation	0.44	
Up Correlation	0.35	
Down Correlation	0.19	
Positive months	250	266
Negative months	149	133
Win rate	62.66	66.67
Positive quarters	96	98
Negative quarters	37	35
Win rate	72.18	73.68
Positive years	27	27
Negative years	6	6
Win Rate	81.82	81.82
Positive positions	1272	
Average gain	7.30	
Negative positions	858	
Average loss	-5.98	
Trades	736	
... per month	1.87	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	95.13	56.35
Worst 1-year	-32.03	-43.32
Best 3-year	46.63	32.82
Worst 3-year	-10.07	-16.08
Best 5-year	37.08	28.56
Worst 5-year	1.25	-6.64
Best 10-year	27.62	17.46
Worst 10-year	5.50	-3.43

Annual Returns

	Model	S&P 500
1991	38.79	30.46
1992	11.45	7.62
1993	8.97	10.07
1994	-6.63	1.32
1995	23.49	37.59
1996	31.98	22.96
1997	21.00	33.38
1998	80.49	28.57
1999	24.92	21.06
2000	31.31	-9.09
2001	21.95	-11.86
2002	22.73	-22.10
2003	6.27	28.69
2004	17.74	10.88
2005	16.65	4.91
2006	13.69	15.79
2007	18.30	5.49
2008	-12.07	-37.00
2009	-3.21	26.47
2010	34.93	15.06
2011	30.63	2.11
2012	32.85	16.00
2013	18.17	32.39
2014	6.97	13.69
2015	3.07	1.38
2016	12.39	11.96
2017	16.54	21.83
2018	-3.34	-4.38
2019	34.29	31.49
2020	21.17	18.40
2021	26.31	28.71
2022	-32.03	-18.11
2023	-12.37	26.29
2024-03	15.91	10.56

Compound Annual Growth

	Model	S&P 500
Inception	15.65	10.89
30 Year	15.57	10.66
25 Year	12.75	7.78
20 Year	10.99	10.15
15 Year	12.18	15.63
10 Year	7.06	12.96
5 Year	5.83	15.05
3 Year	-9.36	11.49

Standard Deviation History

	Model	S&P 500
Inception	14.45	16.02
30 Year	14.68	16.46
25 Year	13.95	16.68
20 Year	13.97	16.16
15 Year	14.08	15.79
10 Year	14.74	16.25
5 Year	17.96	19.97
3 Year	15.76	18.90

Average Monthly Returns

	Model	S&P 500
January	1.90	0.57
February	2.44	0.22
March	1.51	1.20
April	1.48	1.88
May	0.57	0.84
June	0.54	0.01
July	0.92	1.52
August	1.18	-0.24
September	0.19	-0.76
October	-0.42	1.57
November	2.96	2.11
December	1.22	1.44
May-Oct	3.40	1.36
Nov-Apr	11.08	8.99

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Sensitive Super Sector Model

	Model	S&P 500
Sharpe	0.72	0.64
Skew	-0.60	-0.78
Kurtosis	1.98	1.46
Max drawdown	-71.08	-50.95
Up Capture	1.37	
Down Capture	1.15	
Alpha	4.69	
Beta	1.25	
Up Beta	1.29	
Down Beta	1.24	
Correlation	0.82	
Up Correlation	0.65	
Down Correlation	0.68	
Positive months	238	249
Negative months	137	126
Win rate	63.47	66.40
Positive quarters	89	92
Negative quarters	36	33
Win rate	71.20	73.60
Positive years	26	25
Negative years	5	6
Win Rate	83.87	80.65
Positive positions	790	
Average gain	13.43	
Negative positions	459	
Average loss	-10.96	
Trades	210	
... per month	0.56	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	118.64	56.35
Worst 1-year	-59.61	-43.32
Best 3-year	85.77	32.82
Worst 3-year	-30.31	-16.08
Best 5-year	59.74	28.56
Worst 5-year	-12.62	-6.64
Best 10-year	25.06	16.67
Worst 10-year	-2.77	-3.43

Annual Returns	Model	S&P 500
1993	18.17	10.07
1994	8.55	1.32
1995	40.72	37.59
1996	31.80	22.96
1997	33.06	33.38
1998	82.22	28.57
1999	113.92	21.06
2000	-26.93	-9.09
2001	-26.37	-11.86
2002	-21.67	-22.10
2003	45.75	28.69
2004	5.67	10.88
2005	11.68	4.91
2006	9.70	15.79
2007	30.86	5.49
2008	-37.35	-37.00
2009	54.98	26.47
2010	18.29	15.06
2011	8.33	2.11
2012	23.52	16.00
2013	25.03	32.39
2014	18.73	13.69
2015	2.38	1.38
2016	9.35	11.96
2017	42.88	21.83
2018	12.52	-4.38
2019	41.54	31.49
2020	43.69	18.40
2021	38.45	28.71
2022	-33.05	-18.11
2023	75.90	26.29
2024-03	16.67	10.56

Compound Annual Growth	Model	S&P 500
Inception	18.55	10.42
30 Year	18.76	10.66
25 Year	14.59	7.78
20 Year	18.02	10.15
15 Year	23.81	15.63
10 Year	23.22	12.96
5 Year	26.70	15.05
3 Year	23.14	11.49

Standard Deviation History

Inception	25.88	16.20
30 Year	26.33	16.46
25 Year	26.63	16.68
20 Year	21.18	16.16
15 Year	20.71	15.79
10 Year	22.00	16.25
5 Year	27.15	19.97
3 Year	29.69	18.90

Average Monthly Returns

January	2.11	0.53
February	0.29	-0.02
March	1.79	1.26
April	2.09	1.90
May	1.24	0.74
June	1.50	0.21
July	2.87	1.34
August	0.67	-0.27
September	-1.05	-0.79
October	2.28	1.62
November	2.75	2.27
December	0.49	1.14
May-Oct	5.22	1.23
Nov-Apr	11.80	8.70

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Share Buyback Screamers Model

	Model	S&P 500
Sharpe	1.23	0.51
Skew	-0.33	-0.74
Kurtosis	1.90	1.27
Max drawdown	-42.20	-50.95
Up Capture	1.23	
Down Capture	0.59	
Alpha	14.75	
Beta	0.90	
Up Beta	0.98	
Down Beta	0.90	
Correlation	0.80	
Up Correlation	0.68	
Down Correlation	0.65	
Positive months	216	204
Negative months	99	111
Win rate	68.57	64.76
Positive quarters	81	74
Negative quarters	24	31
Win rate	77.14	70.48
Positive years	23	20
Negative years	3	6
Win Rate	88.46	76.92
Positive positions	2735	
Average gain	7.56	
Negative positions	1938	
Average loss	-6.10	
Trades	5705	
... per month	18.20	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	115.27	56.35
Worst 1-year	-33.12	-43.32
Best 3-year	62.32	26.07
Worst 3-year	-7.83	-16.08
Best 5-year	49.08	23.00
Worst 5-year	5.97	-6.64
Best 10-year	35.63	16.67
Worst 10-year	12.90	-3.43

Annual Returns	Model	S&P 500
1998	27.30	28.57
1999	65.45	21.06
2000	100.51	-9.09
2001	15.13	-11.86
2002	4.49	-22.10
2003	76.84	28.69
2004	42.43	10.88
2005	26.05	4.91
2006	15.15	15.79
2007	11.79	5.49
2008	-25.54	-37.00
2009	68.04	26.47
2010	19.85	15.06
2011	8.36	2.11
2012	21.66	16.00
2013	57.57	32.39
2014	21.64	13.69
2015	-0.19	1.38
2016	15.64	11.96
2017	25.91	21.83
2018	0.82	-4.38
2019	31.89	31.49
2020	24.84	18.40
2021	26.85	28.71
2022	-10.54	-18.11
2023	6.79	26.29
2024-03	14.79	10.56

Compound Annual Growth	Model	S&P 500
Inception	23.67	8.64
25 Year	23.11	7.78
20 Year	17.81	10.15
15 Year	21.41	15.63
10 Year	14.31	12.96
5 Year	14.62	15.05
3 Year	8.75	11.49

Standard Deviation History

	Model	S&P 500
Inception	19.17	16.99
25 Year	19.12	16.68
20 Year	18.29	16.16
15 Year	17.95	15.79
10 Year	18.23	16.25
5 Year	22.33	19.97
3 Year	20.55	18.90

Average Monthly Returns

	Model	S&P 500
January	1.01	0.03
February	2.37	-0.18
March	2.21	1.59
April	3.41	1.92
May	1.66	0.25
June	0.81	0.06
July	2.22	1.25
August	-0.04	-0.49
September	-1.10	-1.40
October	2.78	1.81
November	3.71	2.27
December	2.20	1.20
May-Oct	3.54	-0.33
Nov-Apr	17.69	8.64

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Small Cap Growth Model

	Model	S&P 500
Sharpe	0.78	0.56
Skew	-0.96	-0.74
Kurtosis	5.32	1.19
Max drawdown	-49.24	-50.95
Up Capture	0.96	
Down Capture	0.57	
Alpha	8.46	
Beta	0.80	
Up Beta	0.79	
Down Beta	0.96	
Correlation	0.65	
Up Correlation	0.47	
Down Correlation	0.54	
Positive months	214	213
Negative months	113	114
Win rate	65.44	65.14
Positive quarters	75	78
Negative quarters	34	31
Win rate	68.81	71.56
Positive years	23	21
Negative years	4	6
Win Rate	85.19	77.78
Positive positions	650	
Average gain	15.61	
Negative positions	435	
Average loss	-12.19	
Trades	1294	
... per month	3.96	
Range of Historical Rolling CAGRs:		
Best 1-year	119.04	56.35
Worst 1-year	-37.23	-43.32
Best 3-year	43.72	27.56
Worst 3-year	-15.81	-16.08
Best 5-year	43.59	23.00
Worst 5-year	-5.59	-6.64
Best 10-year	25.34	16.67
Worst 10-year	6.92	-3.43

Annual Returns	Model	S&P 500
1997	31.18	33.38
1998	5.11	28.57
1999	12.17	21.06
2000	26.86	-9.09
2001	36.81	-11.86
2002	7.65	-22.10
2003	25.45	28.69
2004	27.65	10.88
2005	9.08	4.91
2006	57.08	15.79
2007	6.17	5.49
2008	-26.75	-37.00
2009	30.65	26.47
2010	24.56	15.06
2011	30.26	2.11
2012	38.14	16.00
2013	60.96	32.39
2014	26.06	13.69
2015	-3.98	1.38
2016	25.56	11.96
2017	9.46	21.83
2018	-11.88	-4.38
2019	10.77	31.49
2020	5.96	18.40
2021	51.44	28.71
2022	-19.81	-18.11
2023	4.79	26.29
2024-03	1.70	10.56

Compound Annual Growth	Model	S&P 500
Inception	16.54	9.46
25 Year	16.62	7.78
20 Year	15.18	10.15
15 Year	17.70	15.63
10 Year	7.25	12.96
5 Year	7.65	15.05
3 Year	1.69	11.49
Standard Deviation History		
Inception	21.15	17.01
25 Year	21.07	16.68
20 Year	22.14	16.16
15 Year	22.72	15.79
10 Year	25.20	16.25
5 Year	32.58	19.97
3 Year	22.08	18.90
Average Monthly Returns		
January	1.38	0.25
February	1.26	-0.15
March	0.96	1.39
April	1.71	2.06
May	0.52	0.46
June	1.76	0.22
July	1.06	1.49
August	-0.28	-0.68
September	-0.40	-1.15
October	1.91	1.61
November	3.00	2.35
December	2.44	1.21
May-Oct	2.66	0.33
Nov-Apr	12.65	8.73

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Small Cap Value Model

	Model	S&P 500
Sharpe	0.86	0.56
Skew	-0.99	-0.74
Kurtosis	8.56	1.19
Max drawdown	-63.32	-50.95
Up Capture	1.48	
Down Capture	0.78	
Alpha	15.94	
Beta	1.17	
Up Beta	1.16	
Down Beta	1.42	
Correlation	0.62	
Up Correlation	0.44	
Down Correlation	0.52	
Positive months	214	213
Negative months	113	114
Win rate	65.44	65.14
Positive quarters	80	78
Negative quarters	29	31
Win rate	73.39	71.56
Positive years	22	21
Negative years	5	6
Win Rate	81.48	77.78
Positive positions	663	
Average gain	21.47	
Negative positions	419	
Average loss	-14.05	
Trades	1590	
... per month	4.87	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	136.53	56.35
Worst 1-year	-40.77	-43.32
Best 3-year	80.05	27.56
Worst 3-year	-9.98	-16.08
Best 5-year	65.23	23.00
Worst 5-year	-0.56	-6.64
Best 10-year	48.89	16.67
Worst 10-year	13.13	-3.43

Annual Returns	Model	S&P 500
1997	63.68	33.38
1998	23.11	28.57
1999	31.88	21.06
2000	8.89	-9.09
2001	124.78	-11.86
2002	54.83	-22.10
2003	67.71	28.69
2004	49.82	10.88
2005	35.68	4.91
2006	42.27	15.79
2007	24.40	5.49
2008	-25.67	-37.00
2009	59.88	26.47
2010	41.73	15.06
2011	8.05	2.11
2012	19.70	16.00
2013	64.81	32.39
2014	26.52	13.69
2015	-2.85	1.38
2016	52.77	11.96
2017	-0.91	21.83
2018	-0.30	-4.38
2019	49.97	31.49
2020	-25.83	18.40
2021	63.27	28.71
2022	18.56	-18.11
2023	12.39	26.29
2024-03	2.89	10.56

Compound Annual Growth	Model	S&P 500
Inception	28.89	9.46
25 Year	28.09	7.78
20 Year	21.39	10.15
15 Year	24.85	15.63
10 Year	16.12	12.96
5 Year	16.70	15.05
3 Year	15.68	11.49

Standard Deviation History

	Model	S&P 500
Inception	33.56	17.01
25 Year	34.29	16.68
20 Year	36.04	16.16
15 Year	34.84	15.79
10 Year	34.31	16.25
5 Year	43.56	19.97
3 Year	28.08	18.90

Average Monthly Returns

	Model	S&P 500
January	0.66	0.25
February	0.49	-0.15
March	2.21	1.39
April	4.21	2.06
May	2.65	0.46
June	3.02	0.22
July	0.70	1.49
August	1.04	-0.68
September	0.74	-1.15
October	2.31	1.61
November	4.47	2.35
December	2.98	1.21
May-Oct	8.16	0.33
Nov-Apr	17.33	8.73

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Technology Model

	Model	S&P 500
Sharpe	0.98	0.70
Skew	-0.36	-0.82
Kurtosis	1.36	2.62
Max drawdown	-43.08	-50.95
Up Capture	1.20	
Down Capture	0.83	
Alpha	8.29	
Beta	0.99	
Up Beta	0.94	
Down Beta	0.97	
Correlation	0.78	
Up Correlation	0.57	
Down Correlation	0.68	
Positive months	369	368
Negative months	198	198
Win rate	65.08	64.90
Positive quarters	141	136
Negative quarters	48	53
Win rate	74.60	71.96
Positive years	41	38
Negative years	6	9
Win Rate	87.23	80.85
Positive positions	1200	
Average gain	14.28	
Negative positions	684	
Average loss	-9.97	
Trades	2284	
... per month	4.03	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	96.50	61.18
Worst 1-year	-37.24	-43.32
Best 3-year	56.72	33.30
Worst 3-year	-10.99	-16.08
Best 5-year	49.62	29.63
Worst 5-year	-0.61	-6.64
Best 10-year	41.15	19.49
Worst 10-year	2.88	-3.43

Annual Returns	Model	S&P 500
1977	38.34	-7.39
1978	43.48	6.53
1979	59.27	18.47
1980	52.28	32.44
1981	5.71	-4.95
1982	21.84	21.55
1983	35.07	22.55
1984	-6.74	6.25
1985	37.47	31.74
1986	23.59	18.67
1987	22.91	5.25
1988	8.17	16.62
1989	1.33	31.68
1990	4.51	-3.10
1991	32.32	30.46
1992	48.61	7.62
1993	46.43	10.07
1994	20.61	1.32
1995	70.65	37.59
1996	42.74	22.96
1997	30.04	33.38
1998	18.40	28.57
1999	23.96	21.06
2000	23.72	-9.09
2001	13.18	-11.86
2002	-22.08	-22.10
2003	27.25	28.69
2004	8.86	10.88
2005	16.25	4.91
2006	14.58	15.79
2007	11.60	5.49
2008	-33.03	-37.00
2009	39.23	26.47
2010	18.03	15.06
2011	-6.97	2.11
2012	14.90	16.00
2013	55.43	32.39
2014	29.81	13.69
2015	14.43	1.38
2016	20.07	11.96
2017	33.50	21.83
2018	-5.66	-4.38
2019	39.14	31.49
2020	9.69	18.40
2021	28.09	28.71
2022	-5.65	-18.11
2023	29.29	26.29
2024-03	7.10	10.56

Compound Annual Growth	Model	S&P 500
Inception	20.65	11.58
40 Year	18.73	11.67
30 Year	17.28	10.66
25 Year	15.19	7.78
20 Year	15.40	10.15
15 Year	20.81	15.63
10 Year	17.83	12.96
5 Year	16.67	15.05
3 Year	15.90	11.49

Standard Deviation History	Model	S&P 500
Inception	20.97	16.44
40 Year	19.96	16.64
30 Year	20.05	16.46
25 Year	18.80	16.68
20 Year	17.20	16.16
15 Year	16.93	15.79
10 Year	16.69	16.25
5 Year	19.65	19.97
3 Year	18.40	18.90

Average Monthly Returns	Model	S&P 500
January	2.33	0.86
February	0.81	0.22
March	1.70	1.19
April	2.75	1.89
May	1.22	0.97
June	0.98	0.56
July	1.27	1.36
August	0.89	0.35
September	-0.63	-0.84
October	0.31	0.75
November	4.43	2.25
December	2.69	1.42
May-Oct	3.74	2.38
Nov-Apr	15.03	8.58

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Total Real Estate Model

	Model	S&P 500
Sharpe	0.58	0.66
Skew	-1.29	-0.98
Kurtosis	7.27	3.07
Max drawdown	-56.86	-50.95
Up Capture	1.02	
Down Capture	0.84	
Alpha	3.36	
Beta	0.97	
Up Beta	0.83	
Down Beta	1.21	
Correlation	0.67	
Up Correlation	0.46	
Down Correlation	0.59	
Positive months	285	295
Negative months	162	152
Win rate	63.76	66.00
Positive quarters	109	111
Negative quarters	40	38
Win rate	73.15	74.50
Positive years	27	30
Negative years	10	7
Win Rate	72.97	81.08
Positive positions	911	
Average gain	13.29	
Negative positions	575	
Average loss	-10.51	
Trades	2088	
... per month	4.68	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	96.21	56.35
Worst 1-year	-49.10	-43.32
Best 3-year	48.13	32.82
Worst 3-year	-17.55	-16.08
Best 5-year	45.81	28.56
Worst 5-year	-0.59	-6.64
Best 10-year	30.75	19.49
Worst 10-year	6.68	-3.43

Annual Returns

	Model	S&P 500
1987	-13.63	5.25
1988	34.66	16.62
1989	12.40	31.68
1990	-21.31	-3.10
1991	35.97	30.46
1992	2.29	7.62
1993	27.11	10.07
1994	-5.56	1.32
1995	40.84	37.59
1996	39.22	22.96
1997	19.20	33.38
1998	3.12	28.57
1999	-9.94	21.06
2000	59.87	-9.09
2001	51.45	-11.86
2002	4.99	-22.10
2003	70.62	28.69
2004	30.37	10.88
2005	27.99	4.91
2006	27.92	15.79
2007	-5.24	5.49
2008	-23.99	-37.00
2009	17.80	26.47
2010	26.17	15.06
2011	1.52	2.11
2012	27.84	16.00
2013	24.81	32.39
2014	20.52	13.69
2015	-3.75	1.38
2016	14.34	11.96
2017	27.88	21.83
2018	-14.63	-4.38
2019	35.41	31.49
2020	-3.60	18.40
2021	33.76	28.71
2022	-24.81	-18.11
2023	25.07	26.29
2024-03	3.10	10.56

Compound Annual Growth

	Model	S&P 500
Inception	14.33	10.99
30 Year	15.92	10.66
25 Year	15.75	7.78
20 Year	11.24	10.15
15 Year	15.30	15.63
10 Year	8.93	12.96
5 Year	8.19	15.05
3 Year	3.69	11.49

Standard Deviation History

	Model	S&P 500
Inception	24.50	16.70
30 Year	24.00	16.46
25 Year	25.62	16.68
20 Year	27.60	16.16
15 Year	24.18	15.79
10 Year	24.34	16.25
5 Year	31.66	19.97
3 Year	25.76	18.90

Average Monthly Returns

	Model	S&P 500
January	2.28	0.96
February	0.11	0.38
March	0.71	1.19
April	1.75	1.75
May	1.32	1.16
June	0.60	0.23
July	2.67	1.71
August	0.41	-0.42
September	-0.46	-0.77
October	-0.80	0.75
November	1.27	1.84
December	3.53	1.67
May-Oct	4.54	1.90
Nov-Apr	8.86	8.53

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