All Cap High Yield Model

	Model	Wilshire 5000
Sharpe	0.92	0.55
Skew	-1.17	-0.79
Kurtosis	8.47	1.67
Max drawdown	-40.42	-52.31
Up Capture	0.92	
Down Capture	0.50	
Alpha	8.93	
Beta	0.72	
Up Beta	0.78	
Down Beta	0.77	
Correlation	0.69	
Up Correlation	0.55	
Down Correlation	0.52	
Positive months	286	279
Negative months	147	154
Win rate	66.05	64.43
Positive quarters	107	100
Negative quarters	37	44
Win rate	74.31	69.44
Positive years	29	26
Negative years	7	10
Win Rate	80.56	72.22
Positive positions	928	
Average gain	11.22	
Negative positions	518	
Average loss	-8.55	
Trades	1430	
... per month	3.30	

Range of Historical Rolling CAGRs:

	Model	Wilshire 5000
Best 1-year	87.96	61.17
Worst 1-year	-31.34	-44.46
Best 3-year	37.51	28.72
Worst 3-year	-10.43	-17.42
Best 5-year	31.43	24.92
Worst 5-year	-5.79	-7.73
Best 10-year	23.42	16.81
Worst 10-year	5.06	-4.04

Annual Returns

	Model	Wilshire 5000
1989	26.46	25.80
1990	-4.53	-9.31
1991	58.06	30.30
1992	18.33	6.15
1993	14.91	8.58
1994	3.16	-2.52
1995	32.26	33.40
1996	17.42	18.84
1997	34.10	29.17
1998	30.49	21.72
1999	-6.51	22.05
2000	45.60	-11.85
2001	17.21	-12.06
2002	11.52	-22.08
2003	17.75	29.44
2004	20.45	10.85
2005	4.54	4.57
2006	29.94	13.90
2007	13.23	3.94
2008	-27.35	-38.68
2009	41.04	27.08
2010	33.42	15.69
2011	21.25	-1.28
2012	28.74	13.69
2013	25.09	31.42
2014	4.90	9.97
2015	-6.25	-2.32
2016	8.08	10.67
2017	1.88	18.65
2018	-7.43	-7.36
2019	33.15	27.72
2020	-5.13	19.98
2021	35.88	22.82
2022	-3.21	-21.43
2023	27.24	26.85
2024	22.54	22.10
2025-01	5.90	3.06

Compound Annual Growth

	Model	Wilshire 5000
Inception	15.93	8.99
30 Year	15.43	8.96
25 Year	14.72	6.29
20 Year	13.00	8.61
15 Year	14.11	11.97
10 Year	9.83	11.18
5 Year	16.93	13.10
3 Year	15.29	10.20

Standard Deviation History

	Model	Wilshire 5000
Inception	17.38	16.47
30 Year	18.25	17.08
25 Year	19.22	17.23
20 Year	20.45	16.95
15 Year	21.19	16.27
10 Year	24.22	17.23
5 Year	30.98	20.91
3 Year	25.02	19.18

Average Monthly Returns

	Model	Wilshire 5000
January	1.88	0.59
February	0.49	0.15
March	0.43	0.92
April	2.36	1.41
May	1.56	1.04
June	0.21	0.03
July	2.19	1.39
August	0.22	-0.49
September	0.41	-0.90
October	1.04	0.99
November	2.03	2.09
December	1.95	1.40
May-Oct	4.58	1.07
Nov-Apr	10.18	7.55

iQUANT.pro
Investment Models

All Cap High Yield Model

iQUANT.pro (and all of its content) is for **INVESTMENT PROFESSIONAL USE ONLY** and is not intended for the retail investment public.

HISTORICAL MODEL PERFORMANCE DOES NOT GUARANTEE FUTURE RESULTS. THE RETURNS PRESENTED REPRESENT SIMULATED MODEL RETURNS WHICH ARE HYPOTHETICAL, MEANING THEY DO NOT REPRESENT ACTUAL TRADING, AND, THUS, MAY NOT REFLECT MATERIAL ECONOMIC AND MARKET FACTORS, SUCH AS LIQUIDITY CONSTRAINTS, THAT MAY HAVE HAD AN IMPACT ON ACTUAL DECISION MAKING. THE HYPOTHETICAL PERFORMANCE REFLECTS THE RETROACTIVE APPLICATION OF THE MODEL WITH THE FULL BENEFIT OF HINDSIGHT. Actual performance may result in lower or higher returns than the hypothetical Model performance presented. If actual portfolios had been managed, there can be no guarantee such portfolios would have achieved results similar to those portrayed. Model returns reflect a 0.50% annual trading expense on total portfolio value – which may be higher or lower than actual trading costs. Actual performance will vary from that of investing in the Model because it may not be fully invested at all times. Hypothetical model returns in certain years were significantly higher than the returns of the S&P 500 Index. It is important to note that models may underperform in certain years and may produce negative results. Investments in models should be made with an understanding of the risks involved with owning common stocks, such as an economic recession and the possible deterioration of either the financial condition of the issuers of the equity securities or the general condition of the stock market. The value of the securities selected by the Model may be subject to steep declines or increased volatility or perception of the issuers.

iQUANT.pro is an Internet based publication (the “Site”) and is not affiliated with an investment advisor or Broker/Dealer. Neither iQUANT.pro nor the Site is registered as an investment adviser with any federal or state regulatory agency, or in any other regulatory capacity. To the extent that any portion of the Site content would need to rely upon such an exemption, iQUANT.pro would rely upon the “publisher’s exclusion” from the definition of “investment adviser” as provided under Section 202(a)(11) of the Investment Advisers Act of 1940 and corresponding state securities laws. To the extent reliance on the publisher’s exemption is necessary, the Site is a bona fide publication of general and regular circulation offering impersonalized investment models to users and/or prospective users (e.g., not tailored to the specific investment portfolio or needs of current and/or prospective users). The Site is limited to the dissemination of impersonal and objective investment-related information. The publication of the Site on the Internet and the publication of any content should not be construed by any user and/or prospective user as iQUANT.pro’s (i) solicitation to effect, or attempt to effect transactions in securities over the Internet, or (ii) provision of any investment related advice or services tailored to any particular individual’s financial situation or investment objective(s).

Users do not receive investment advisory, investment supervisory or investment management services, nor the initial or ongoing review or monitoring of the user’s individual investment portfolio or individual needs. Therefore, no user should assume that his/her/its use serves as a substitute for individual personalized advice from an investment professional of the user’s choosing. Rather, the Site is designed solely to provide impersonal investment models and systems. The user maintains absolute discretion as to whether to follow any portion of the Site content. iQUANT.pro does not offer or provide investment implementation services, nor does it offer or provide initial or ongoing individual personalized advice (neither in person nor via the Internet). It remains the user’s exclusive responsibility to review and evaluate the content and to determine whether to accept or reject any Site content. iQUANT.pro expresses no opinion as to whether any of the Site content is appropriate for a user’s investment portfolio, strategy, financial situation, or investment objective(s). It is the user’s exclusive responsibility to determine if any portion of the investment-related information and trading methodologies/systems. on the Site, if any, is suitable or appropriate for his/her financial situation and/or investment objectives, both initially and on an ongoing basis. No current or prospective user should assume that the future performance of any specific investment, investment strategy (including the investments trading methodologies/systems discussed on the Site) or any other Site content will be suitable or profitable for a user’s portfolio, equal historical or anticipated performance level(s), or prove to be correct.

iQUANT.pro
Investment Models