40 Days (BRI) Model

	Model	Wilshire 5000
Sharpe	0.99	0.42
Skew	-0.46	-0.72
Kurtosis	1.26	1.37
Max drawdown	-47.08	-52.31
Ulcer Index	8.25	16.49
Up Capture	1.36	
Down Capture	0.73	
Alpha	14.03	
Beta	1.05	
Up Beta	1.14	
Down Beta	1.08	
Correlation	0.80	
Up Correlation	0.63	
Down Correlation	0.70	
Positive months	211	207
Negative months	123	127
Win rate	63.17	61.98
Positive quarters	78	76
Negative quarters	33	35
Win rate	70.27	68.47
Positive years	25	19
Negative years	2	8
Win Rate	92.59	70.37
Positive positions	716	
Average gain	14.39	
Negative positions	381	
Average loss	-10.99	
Trades	284	
... per month	0.86	

Range of Historical Rolling CAGRs:

Best 1-year	109.42	61.17
Worst 1-year	-35.83	-44.46
Best 3-year	61.70	24.43
Worst 3-year	-6.09	-17.42
Best 5-year	50.10	21.69
Worst 5-year	2.34	-7.73
Best 10-year	34.97	14.48
Worst 10-year	16.96	-4.04

Annual Returns

	Model	Wilshire 5000
1999	39.09	22.05
2000	10.98	-11.85
2001	20.80	-12.06
2002	28.16	-22.08
2003	69.55	29.44
2004	24.63	10.85
2005	13.12	4.57
2006	30.57	13.90
2007	10.56	3.94
2008	-16.89	-38.68
2009	55.28	27.08
2010	64.14	15.69
2011	12.57	-1.28
2012	22.09	13.69
2013	57.04	31.42
2014	4.94	9.97
2015	7.85	-2.32
2016	43.44	10.67
2017	32.09	18.65
2018	8.25	-7.36
2019	47.62	27.72
2020	53.37	19.98
2021	25.94	22.82
2022	-15.66	-21.43
2023	14.34	26.85
2024	10.25	22.10
2025	3.55	15.67
2026-10	1.16	8.36

Compound Annual Growth

	Model	Wilshire 5000
Inception	22.41	6.97
25 Year	23.19	8.42
20 Year	20.13	8.74
15 Year	19.23	12.17
10 Year	18.05	12.85
5 Year	3.11	9.11
3 Year	12.16	20.67

Standard Deviation History

Inception	22.70	16.79
25 Year	22.80	16.43
20 Year	23.19	17.08
15 Year	19.77	15.11
10 Year	21.85	16.88
5 Year	22.04	16.38
3 Year	18.53	11.66

Average Monthly Returns

January	-0.04	0.21
February	0.41	-0.50
March	2.20	0.74
April	2.74	1.55
May	1.83	0.70
June	1.02	0.22
July	3.28	1.12
August	1.63	0.23
September	-0.77	-1.49
October	2.52	1.15
November	3.19	2.03
December	2.28	0.87
May-Oct	6.98	0.77
Nov-Apr	13.31	6.04

iQUANT.pro Investment Models

40 Days (BRI) Model

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