Share Buyback Screamers Model

	Model	<u>S&P 500</u>		Model	<u>S&P 500</u>		Model	<u>S&P 500</u>
			Annual Returns			Compound Annu Growth	al	
Sharpe	1.23	0.50	1998	27.30	28.57	Inception	23.49	8.44
Skew	-0.32	-0.73	1999	65.45	21.06	25 Year	22.35	7.44
Kurtosis	1.89	1.24	2000	100.51	-9.09	20 Year	17.72	10.01
Max drawdown	-42.20	-50.95	2000	15.13	-11.86	15 Year	19.88	14.61
Up Capture	1.23	00.00	2002	4.49	-22.10	10 Year	13.92	12.41
Down Capture	0.59		2002	76.84	28.69	5 Year	12.73	13.19
Alpha	14.78		2003	42.43	10.88	3 Year	6.62	8.06
Beta	0.90		2004	26.05	4.91	5 1641	0.02	0.00
Up Beta	0.98		2005	15.15	15.79	Standard Deviati	on	
Down Beta	0.90		2000	11.79	5.49	History	on	
Correlation	0.90		2007	-25.54	-37.00	Inception	19.15	16.99
Up Correlation	0.68		2009	68.04	26.47	25 Year	18.95	16.70
Down Correlation			2009	19.85	15.06	20 Year	18.31	16.19
Down Correlation	0.05		2010	8.36	2.11	15 Year	17.41	15.70
Depitive menthe	216	204						
Positive months	216		2012	21.66	16.00	10 Year	18.26	16.35
Negative months	100	112	2013	57.57	32.39	5 Year	22.23	20.10
Win rate	68.35	64.56	2014	21.64	13.69	3 Year	20.51	18.96
		- 4	2015	-0.19	1.38			
Positive quarters	81	74	2016	15.64	11.96	Average Monthly Returns		
Negative quarters		31	2017	25.91	21.83			
Win rate	77.14	70.48	2018	0.82	-4.38	January	1.01	0.03
			2019	31.89	31.49	February	2.37	-0.18
Positive years	23	20	2020	24.84	18.40	March	2.21	1.59
Negative years	3	6	2021	26.85	28.71	April	3.20	1.69
Win Rate	88.46	76.92	2022	-10.54	-18.11	May	1.66	0.25
			2023	6.79	26.29	June	0.81	0.06
Positive positions			2024-04	12.45	6.04	July	2.22	1.25
Average gain	7.56					August	-0.04	-0.49
Negative position:						September	-1.10	-1.40
Average loss	-6.10					October	2.78	1.81
						November	3.71	2.27
Trades	5705					December	2.20	1.20
per month	18.20							
						May-Oct	3.54	-0.33
Range of Historical Rolling CAGRs:					Nov-Apr	17.49	8.41	
Best 1-year	115.27	56.35						
Worst 1-year	-33.12	-43.32						
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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						
	0.07	0.01						
Best 10-year	35.63	16.67						-
Worst 10-year	12.90	-3.43					JUAN	i.pro
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