Income ETF RORO Model

	Model	U.S. Credit Index
Sharpe	1.23	0.65
Skew	0.66	-0.59
Kurtosis	2.22	2.46
Max drawdown	-7.82	-19.57
Up Capture	0.74	
Down Capture	0.01	
Alpha	5.70	
Beta	0.38	
Up Beta	0.52	
Down Beta	0.23	
Correlation	0.38	
Up Correlation	0.32	
Down Correlation	0.20	
Positive months	128	142
Negative months	101	87
Win rate	55.90	62.01
Positive quarters	52	50
Negative quarters	24	26
Win rate	68.42	65.79
Positive years	16	14
Negative years	3	5
Win Rate	84.21	73.68
Positive positions	256	
Average gain	3.51	
Negative positions	64	
Average loss	-2.40	
Trades	333	
... per month	1.45	

Range of Historical Rolling CAGRs:

	Model	U.S. Credit Index
Best 1-year	24.58	16.06
Worst 1-year	-6.59	-18.68
Best 3-year	18.12	12.76
Worst 3-year	2.14	-5.33
Best 5-year	14.66	8.96
Worst 5-year	4.04	-0.27
Best 10-year	9.49	6.19
Worst 10-year	4.79	1.51

Annual Returns	Model	U.S. Credit Index
2006	1.68	-1.96
2007	8.03	9.39
2008	10.91	10.40
2009	14.12	10.52
2010	11.72	7.70
2011	19.46	5.24
2012	9.71	1.96
2013	-5.83	4.26
2014	15.73	5.11
2015	-0.40	-2.33
2016	9.31	5.63
2017	5.23	6.18
2018	-2.33	-2.11
2019	15.37	13.80
2020	14.43	9.35
2021	4.02	-1.08
2022	0.73	-15.26
2023	5.26	8.18
2024	3.64	2.03
2025-01	0.85	0.56

Compound Annual Growth	Model	U.S. Credit Index
Inception	7.21	3.85
15 Year	6.84	3.04
10 Year	4.79	2.06
5 Year	5.54	-0.12
3 Year	3.50	-0.95

Standard Deviation History

	Model	U.S. Credit Index
Inception	5.86	5.89
15 Year	5.74	6.25
10 Year	4.79	6.90
5 Year	5.15	9.02
3 Year	5.04	9.69

Average Monthly Returns

	Model	U.S. Credit Index
January	1.06	0.53
February	0.08	-0.09
March	0.22	-0.16
April	0.82	0.02
May	0.36	0.48
June	0.60	0.38
July	1.22	0.79
August	1.27	0.67
September	0.56	-0.04
October	-0.19	-0.17
November	0.60	0.80
December	0.33	0.57
May-Oct	4.01	2.28
Nov-Apr	2.93	1.49

iQUANT.pro Investment Models

Income ETF RORO Model

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