Greatest Hits Model

	Model	S&P 1500
Sharpe	1.19	0.56
Skew	-0.45	-0.80
Kurtosis	1.50	1.59
Max drawdown	-40.15	-52.38
Ulcer Index	7.44	15.14
Up Capture	1.02	
Down Capture	0.48	
Alpha	11.81	
Beta	0.76	
Up Beta	0.79	
Down Beta	0.84	
Correlation	0.76	
Up Correlation	0.57	
Down Correlation	0.67	
Positive months	256	243
Negative months	126	138
Win rate	67.02	63.61
Positive quarters	98	91
Negative quarters	29	36
Win rate	77.17	71.65
Positive years	28	23
Negative years	3	8
Win Rate	90.32	74.19
Positive positions	1016	
Average gain	13.09	
Negative positions	580	
Average loss	-8.83	
Trades	2022	
... per month	5.37	

Range of Historical Rolling CAGRs:

Best 1-year	68.37	56.08
Worst 1-year	-34.25	-44.56
Best 3-year	38.36	29.54
Worst 3-year	-3.35	-16.92
Best 5-year	30.96	25.30
Worst 5-year	4.32	-8.15
Best 10-year	23.44	14.45
Worst 10-year	10.82	-4.31

Annual Returns

	Model	S&P 1500
1995	54.07	33.24
1996	29.07	19.94
1997	27.66	30.66
1998	13.59	24.55
1999	0.19	18.78
2000	24.47	-8.03
2001	17.85	-11.77
2002	3.09	-22.53
2003	38.57	27.37
2004	20.81	9.96
2005	12.64	3.83
2006	18.46	13.28
2007	24.43	3.60
2008	-24.17	-38.16
2009	35.87	24.33
2010	27.77	14.17
2011	4.83	-0.26
2012	19.88	13.67
2013	49.54	30.12
2014	13.37	10.88
2015	11.85	-1.03
2016	21.14	10.65
2017	28.65	18.80
2018	-5.87	-7.55
2019	40.91	29.44
2020	21.03	15.81
2021	37.42	26.66
2022	-7.53	-19.12
2023	30.11	23.41
2024	18.20	22.24
2025	24.28	15.51
2026-10	31.69	10.87

Compound Annual Growth

	Model	S&P 1500
Inception	19.68	9.30
30 Year	18.40	8.38
25 Year	18.95	8.32
20 Year	18.99	8.86
15 Year	21.28	12.52
10 Year	21.25	13.19
5 Year	20.23	10.06
3 Year	27.85	21.35

Standard Deviation History

Inception	16.51	16.51
30 Year	16.82	16.89
25 Year	16.83	16.32
20 Year	17.55	16.96
15 Year	16.34	15.06
10 Year	18.31	16.88
5 Year	17.82	16.70
3 Year	13.25	12.84

Average Monthly Returns

January	1.29	0.42
February	1.41	-0.15
March	1.30	0.83
April	3.12	1.93
May	1.79	0.87
June	0.54	0.36
July	2.41	1.20
August	0.53	-0.46
September	-0.24	-0.67
October	1.87	1.24
November	2.57	2.47
December	1.41	0.89
May-Oct	5.03	1.31
Nov-Apr	12.97	7.65

iQUANT.pro
Investment Models

Greatest Hits Model

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