International Buyback & Dividend Model

	Model	MSCI ACWI ex USA
Sharpe	0.79	0.21
Skew	0.06	-0.77
Kurtosis	2.99	2.14
Max drawdown	-39.72	-55.73
Ulcer Index	10.63	21.07
Up Capture	1.22	
Down Capture	0.64	
Alpha	13.54	
Beta	0.88	
Up Beta	0.90	
Down Beta	0.78	
Correlation	0.71	
Up Correlation	0.57	
Down Correlation	0.50	
Positive months	215	192
Negative months	119	142
Win rate	64.37	57.49
Positive quarters	82	67
Negative quarters	29	44
Win rate	73.87	60.36
Positive years	22	18
Negative years	5	9
Win Rate	81.48	66.67
Positive positions	654	
Average gain	14.88	
Negative positions	437	
Average loss	-10.26	
Trades	820	
... per month	2.50	

Range of Historical Rolling CAGRs:

Best 1-year	199.60	59.05
Worst 1-year	-31.52	-49.13
Best 3-year	45.42	31.13
Worst 3-year	-5.79	-19.55
Best 5-year	37.78	23.55
Worst 5-year	0.83	-7.54
Best 10-year	22.88	9.03
Worst 10-year	8.62	-1.20

Annual Returns	Model	MSCI ACWI ex USA
1999	102.44	26.96
2000	25.27	-14.17
2001	9.18	-21.45
2002	7.98	-15.94
2003	47.86	38.59
2004	23.30	20.25
2005	16.69	13.54
2006	15.97	26.34
2007	27.48	11.17
2008	-16.53	-45.25
2009	23.13	39.60
2010	5.98	10.01
2011	-6.84	-16.66
2012	28.50	13.65
2013	59.93	12.82
2014	14.19	-6.26
2015	0.78	-6.90
2016	19.64	1.67
2017	29.42	24.75
2018	-15.14	-16.93
2019	16.92	18.32
2020	14.61	8.73
2021	37.76	6.20
2022	-20.38	-18.84
2023	23.59	12.60
2024	-1.58	2.66
2025	32.28	28.71
2026-10	21.59	8.35

Compound Annual Growth	Model	MSCI ACWI ex USA
Inception	17.32	3.80
25 Year	15.09	5.07
20 Year	13.40	2.82
15 Year	15.49	4.62
10 Year	12.91	6.33
5 Year	10.41	5.34
3 Year	20.27	17.89

Standard Deviation History		
Inception	21.94	17.87
25 Year	19.61	17.94
20 Year	20.22	18.68
15 Year	19.19	15.99
10 Year	21.12	16.68
5 Year	20.36	16.98
3 Year	15.16	14.16

Average Monthly Returns		
January	2.27	-0.34
February	1.18	0.07
March	1.01	-0.09
April	2.14	2.53
May	0.86	-0.80
June	0.81	-0.13
July	1.08	0.91
August	0.51	-0.46
September	-0.59	-1.33
October	0.75	0.29
November	3.45	1.16
December	2.62	2.01
May-Oct	2.68	-1.81
Nov-Apr	13.41	5.63

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