Large Cap Share Buyback Model

	Model	S&P 500
Sharpe	1.18	0.71
Skew	-0.66	-0.82
Kurtosis	2.21	2.64
Max drawdown	-37.57	-50.95
Up Capture	0.99	
Down Capture	0.56	
Alpha	9.51	
Beta	0.74	
Up Beta	0.64	
Down Beta	0.79	
Correlation	0.76	
Up Correlation	0.52	
Down Correlation	0.66	
Positive months	377	373
Negative months	196	199
Win rate	65.79	65.10
Positive quarters	148	138
Negative quarters	43	53
Win rate	77.49	72.25
Positive years	42	38
Negative years	5	9
Win Rate	89.36	80.85
Positive positions	1233	
Average gain	11.43	
Negative positions	667	
Average loss	-7.32	
Trades	2506	
... per month	4.37	
Range of Historical Rolling CAGRs:		
Best 1-year	74.62	61.18
Worst 1-year	-32.80	-43.32
Best 3-year	49.46	33.30
Worst 3-year	-9.64	-16.08
Best 5-year	38.73	29.63
Worst 5-year	3.04	-6.64
Best 10-year	31.83	19.49
Worst 10-year	9.24	-3.43

Annual Returns	Model	S&P 500
1977	18.98	-7.39
1978	1.15	6.53
1979	54.05	18.47
1980	48.31	32.44
1981	14.59	-4.95
1982	33.51	21.55
1983	17.90	22.55
1984	8.50	6.25
1985	62.55	31.74
1986	28.29	18.67
1987	11.46	5.25
1988	29.90	16.62
1989	60.29	31.68
1990	7.82	-3.10
1991	28.22	30.46
1992	-0.08	7.62
1993	14.66	10.07
1994	12.19	1.32
1995	45.04	37.59
1996	21.11	22.96
1997	21.54	33.38
1998	25.27	28.57
1999	24.51	21.06
2000	24.61	-9.09
2001	0.91	-11.86
2002	-0.99	-22.10
2003	30.37	28.69
2004	18.92	10.88
2005	31.06	4.91
2006	11.18	15.79
2007	8.23	5.49
2008	-23.43	-37.00
2009	20.69	26.47
2010	14.24	15.06
2011	12.52	2.11
2012	12.40	16.00
2013	39.91	32.39
2014	23.12	13.69
2015	6.23	1.38
2016	15.46	11.96
2017	18.76	21.83
2018	-4.11	-4.38
2019	29.08	31.49
2020	-3.40	18.40
2021	48.41	28.71
2022	2.28	-18.11
2023	12.31	26.29
2024-09	21.30	22.08

Compound Annual Growth	Model	S&P 500
Inception	18.90	11.68
40 Year	17.88	11.77
30 Year	15.95	10.84
25 Year	13.87	8.20
20 Year	14.11	10.71
15 Year	16.25	14.15
10 Year	14.82	13.38
5 Year	15.62	15.98
3 Year	16.00	11.91
Standard Deviation History		
Inception	15.96	16.39
40 Year	15.52	16.56
30 Year	14.83	16.48
25 Year	15.12	16.66
20 Year	14.76	16.21
15 Year	14.30	15.57
10 Year	15.73	16.36
5 Year	17.91	19.58
3 Year	16.21	18.82
Average Monthly Returns		
January	0.81	0.86
February	1.05	0.22
March	2.13	1.19
April	2.38	1.76
May	2.00	1.05
June	1.17	0.62
July	1.65	1.35
August	1.06	0.39
September	0.43	-0.78
October	0.58	0.75
November	2.53	2.25
December	1.53	1.42
May-Oct	6.31	2.63
Nov-Apr	11.01	8.46

iQUANT.pro Investment Models

Large Cap Share Buyback Model

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