All Assets ETF Model (no inverse)

	Model	S&P 500
Sharpe	1.11	0.48
Skew	0.10	-0.71
Kurtosis	0.02	1.23
Max drawdown	-14.50	-50.95
Up Capture	0.41	
Down Capture	0.11	
Alpha	7.14	
Beta	0.17	
Up Beta	0.15	
Down Beta	-0.00	
Correlation	0.36	
Up Correlation	0.20	
Down Correlation	-0.00	
Positive months	169	184
Negative months	111	96
Win rate	60.36	65.71
Positive quarters	68	67
Negative quarters	25	26
Win rate	73.12	72.04
Positive years	21	18
Negative years	2	5
Win Rate	91.30	78.26
Positive positions	560	
Average gain	6.07	
Negative positions	267	
Average loss	-4.21	
Trades	598	
... per month	2.15	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	32.53	56.35
Worst 1-year	-8.43	-43.32
Best 3-year	18.92	26.07
Worst 3-year	-1.78	-15.11
Best 5-year	14.34	23.00
Worst 5-year	5.62	-6.64
Best 10-year	12.46	16.67
Worst 10-year	6.60	1.30

Annual Returns

	Model	S&P 500
2001	1.89	-11.86
2002	7.39	-22.10
2003	29.44	28.69
2004	16.06	10.88
2005	3.35	4.91
2006	13.56	15.79
2007	2.90	5.49
2008	5.11	-37.00
2009	14.61	26.47
2010	15.76	15.06
2011	14.32	2.11
2012	4.14	16.00
2013	5.76	32.39
2014	12.87	13.69
2015	3.50	1.38
2016	9.73	11.96
2017	12.35	21.83
2018	1.18	-4.38
2019	8.42	31.49
2020	19.71	18.40
2021	17.61	28.71
2022	-8.43	-18.11
2023	-1.85	26.29
2024-04	-2.42	6.04

Compound Annual Growth

	Model	S&P 500
Inception	8.56	7.95
20 Year	8.16	10.01
15 Year	8.49	14.61
10 Year	6.60	12.41
5 Year	5.67	13.19
3 Year	-1.78	8.06

Standard Deviation History

	Model	S&P 500
Inception	7.75	16.68
20 Year	7.84	16.19
15 Year	7.89	15.70
10 Year	7.98	16.35
5 Year	9.44	20.10
3 Year	9.32	18.96

Average Monthly Returns

	Model	S&P 500
January	0.61	0.04
February	0.60	-0.28
March	0.94	1.03
April	0.28	1.83
May	0.41	0.55
June	-0.16	-0.45
July	0.79	1.66
August	1.10	-0.11
September	0.15	-1.49
October	0.37	1.45
November	1.89	2.58
December	1.24	0.84
May-Oct	2.30	0.16
Nov-Apr	5.93	7.49

iQUANT.pro Investment Models

All Assets ETF Model (no inverse)

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