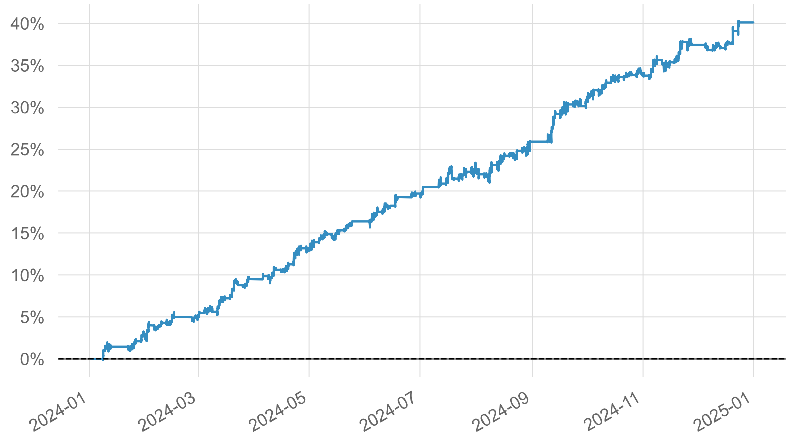
QuantX V4.9 Full-Year Backtest (2024)

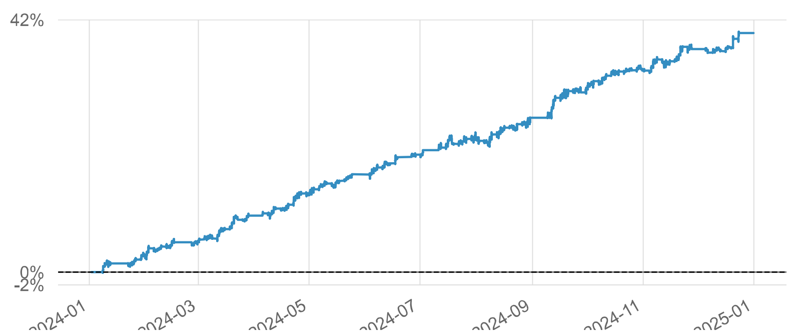
2 Jan, 2024 - 31 Dec, 2024

Generated by QuantStats (v. 0.0.62)

Cumulative Returns

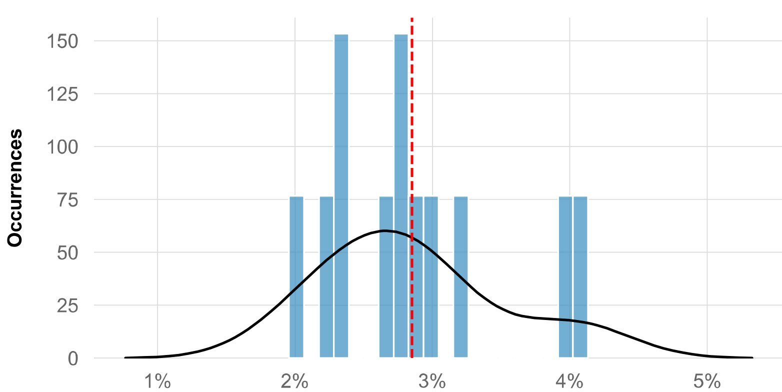


Cumulative Returns (Log Scaled)

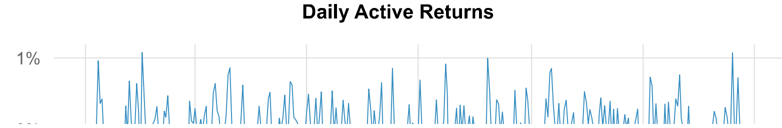


EOY Returns

Distribution of Monthly Returns

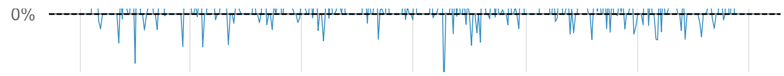


Daily Active Returns

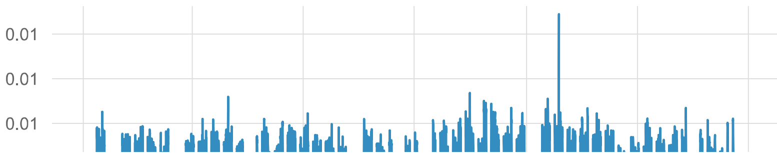


Key Performance Metrics

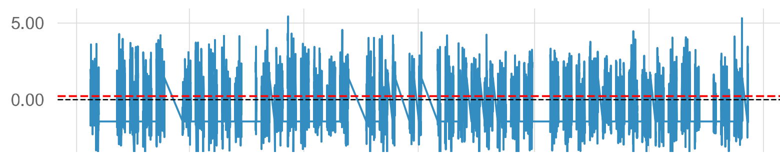
Metric	Strategy
Risk-Free Rate	0.0%
Time in Market	15.0%
Cumulative Return	40.11%
CAGR﹪	26.3%
Sharpe	0.12
Prob. Sharpe Ratio	100.0%
Smart Sharpe	0.11
Sortino	0.17
Smart Sortino	0.16
Sortino/√2	0.12
Smart Sortino/√2	0.11
Omega	1.06
Max Drawdown	-1.91%
Longest DD Days	23
Volatility (ann.)	0.14%
Calmar	13.74
Skew	0.19
Kurtosis	145.01
Expected Daily	0.0%
Expected Monthly	2.85%
Expected Yearly	40.11%
Kelly Criterion	2.83%
Risk of Ruin	0.0%
Daily Value-at-Risk	-0.01%
Expected Shortfall (cVaR)	-0.01%
Max Consecutive Wins	17
Max Consecutive Losses	16
Gain/Pain Ratio	2.5
Gain/Pain (1M)	-
Payoff Ratio	1.0
Profit Factor	1.06
Common Sense Ratio	1.27



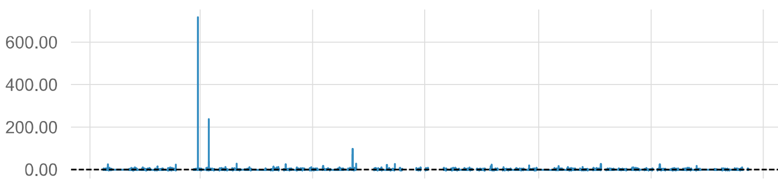
Rolling Volatility (6-Months)



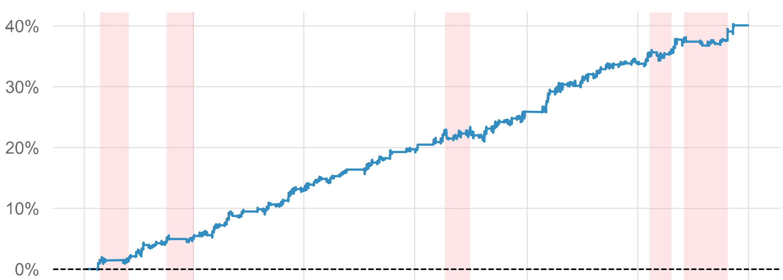
Rolling Sharpe (6-Months)



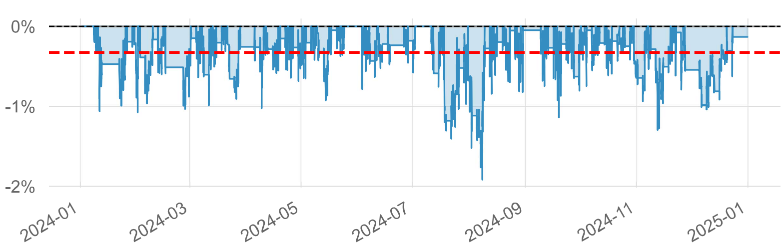
Rolling Sortino (6-Months)

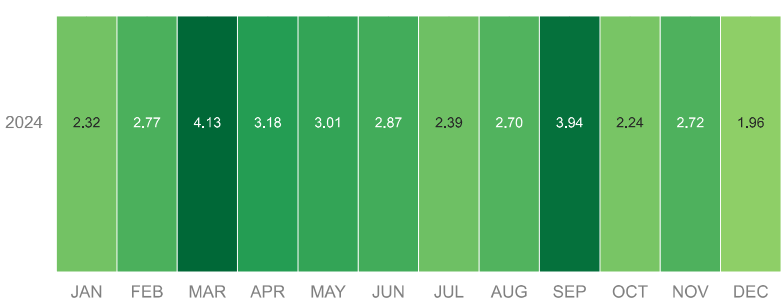


Strategy - Worst 5 Drawdown Periods

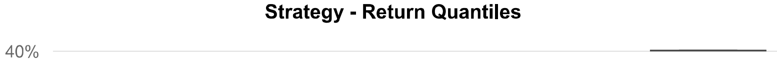


Underwater Plot





Strategy - Return Quantiles

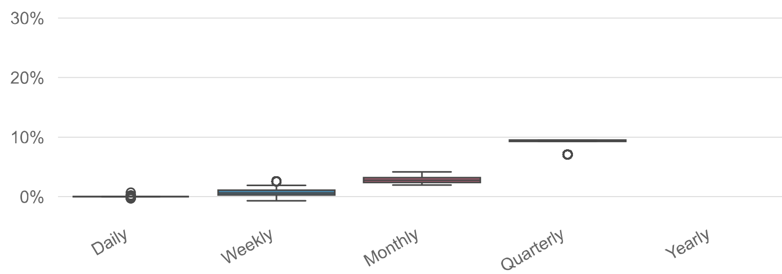


Metric	Strategy
CPC Index	0.54
Tail Ratio	1.2
Outlier Win Ratio	23.74
Outlier Loss Ratio	1.89
MTD	1.96%
3M	7.08%
6M	17.03%
YTD	40.11%
1Y	40.11%
3Y (ann.)	26.3%
5Y (ann.)	26.3%
10Y (ann.)	26.3%
All-time (ann.)	26.3%
Best Day	0.69%
Worst Day	-0.3%
Best Month	4.13%
Worst Month	1.96%
Best Year	40.11%
Worst Year	40.11%
Avg. Drawdown	-0.1%
Avg. Drawdown Days	1
Recovery Factor	17.72
Ulcer Index	0.0
Serenity Index	0.85
Avg. Up Month	2.85%
Avg. Down Month	-
Win Days	51.46%
Win Month	100.0%
Win Quarter	100.0%
Win Year	100.0%

EOY Returns

Year	Return	Cumulative
2024	33.92%%	40.11%

Worst 10 Drawdowns



Started	Recovered	Drawdown	Days
2024-07-31	2024-08-09	-1.91%	9
2024-07-18	2024-07-31	-1.40%	14
2024-11-08	2024-11-19	-1.30%	11
2024-09-18	2024-09-23	-1.14%	5
2024-01-30	2024-02-01	-1.07%	2
2024-01-10	2024-01-25	-1.06%	16
2024-11-27	2024-12-20	-1.04%	23
2024-02-16	2024-03-01	-1.03%	14
2024-04-05	2024-04-10	-1.02%	5
2024-03-07	2024-03-12	-0.99%	5