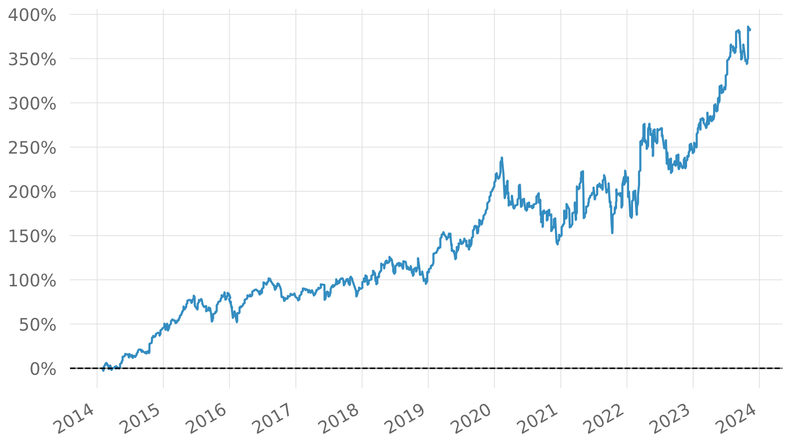
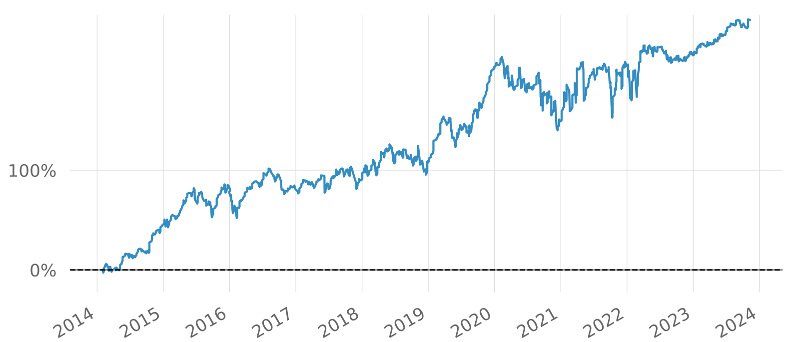
Easy Money Production -Long Only- 30 Jan, 2014 - 10 Nov, 2023

Generated by QuantStats (v. 0.0.62)

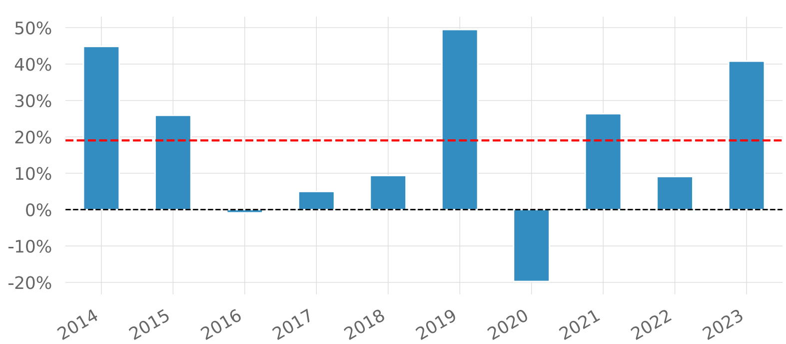
Cumulative Returns



Cumulative Returns (Log Scaled)



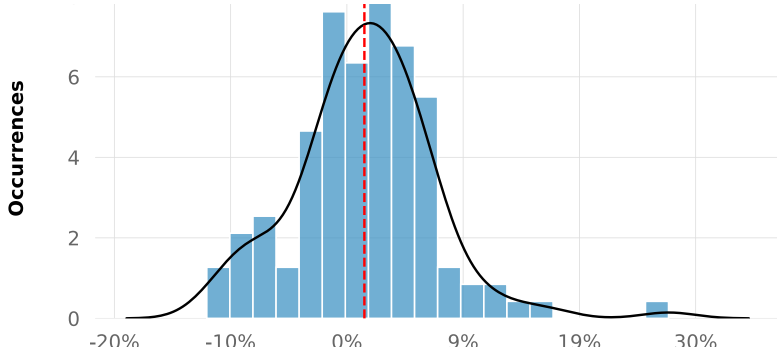
EOY Returns



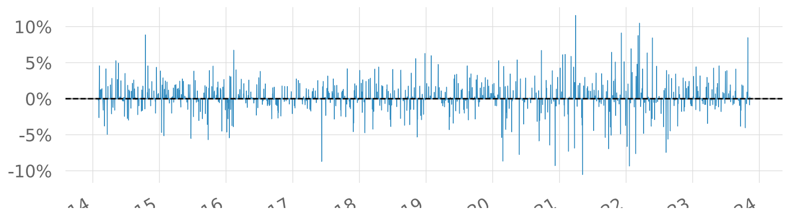
Distribution of Monthly Returns

Key Performance Metrics

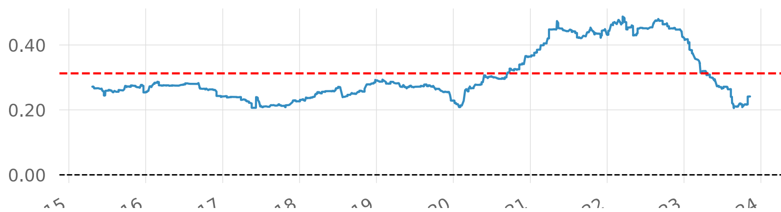
Metric	Strategy
Risk-Free Rate	0.0%
Time in Market	100.0%
Cumulative Return	383.26%
CAGR﹪	11.76%
Sharpe	1.32
Prob. Sharpe Ratio	99.6%
Smart Sharpe	1.28
Sortino	1.8
Smart Sortino	1.73
Sortino/√2	1.27
Smart Sortino/√2	1.23
Omega	1.29
Max Drawdown	-29.04%
Longest DD Days	756
Volatility (ann.)	31.83%
Calmar	0.41
Skew	-0.63
Kurtosis	5.61
Expected Daily	0.15%
Expected Monthly	1.33%
Expected Yearly	17.06%
Kelly Criterion	15.38%
Risk of Ruin	0.0%
Daily Value-at-Risk	-3.13%
Expected Shortfall (cVaR)	-3.13%
Max Consecutive Wins	26
Max Consecutive Losses	6
Gain/Pain Ratio	0.32



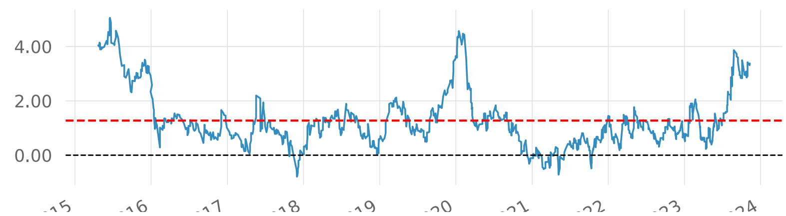
Daily Active Returns



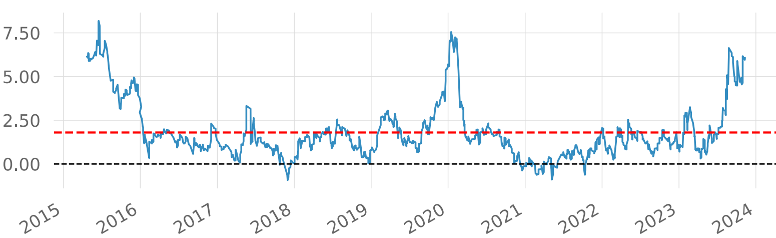
Rolling Volatility (6-Months)



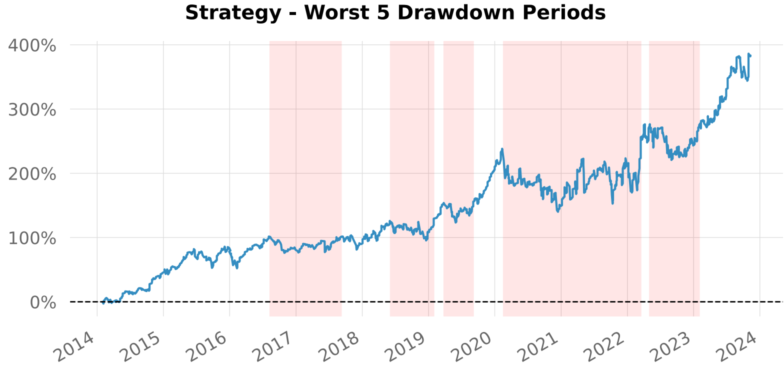
Rolling Sharpe (6-Months)



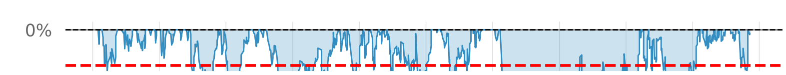
Rolling Sortino (6-Months)



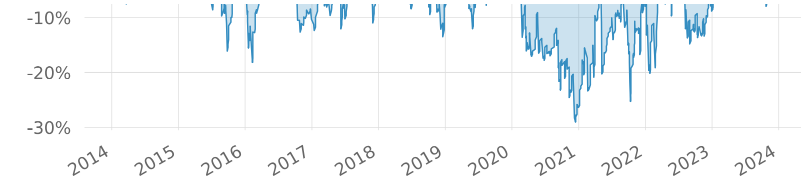
Strategy - Worst 5 Drawdown Periods



Underwater Plot



Metric	Strategy
Gain/Pain (1M)	1.0
Payoff Ratio	0.58
Profit Factor	1.29
Common Sense Ratio	1.11
CPC Index	0.51
Tail Ratio	0.87
Outlier Win Ratio	5.21
Outlier Loss Ratio	3.65
MTD	-0.61%
3M	5.34%
6M	22.62%
YTD	40.8%
1Y	43.95%
3Y (ann.)	17.81%
5Y (ann.)	13.3%
10Y (ann.)	11.76%
All-time (ann.)	11.76%
Best Day	10.92%
Worst Day	-10.54%
Best Month	27.67%
Worst Month	-12.05%
Best Year	49.49%
Worst Year	-19.75%
Avg. Drawdown	-5.43%
Avg. Drawdown Days	69
Recovery Factor	6.18
Ulcer Index	0.09
Serenity Index	2.33
Avg. Up Month	5.05%
Avg. Down Month	-3.92%
Win Days	69.09%
Win Month	60.5%
Win Quarter	65.0%
Win Year	80.0%



	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2014	-0.20	3.21	-3.12	1.40	12.02	2.49	-3.00	7.51	-3.72	15.45	2.95	4.48
2015	-0.18	6.67	1.28	6.65	6.42	-3.70	4.07	-7.46	-5.71	12.80	3.46	0.82
2016	-9.87	2.64	5.14	2.08	4.36	0.48	4.01	-1.73	-0.01	-9.26	2.84	-0.18
2017	3.00	1.27	-0.19	0.17	3.35	-7.13	6.01	4.11	-1.08	2.42	-10.47	4.75
2018	2.42	5.20	-0.72	6.57	2.44	-6.61	4.11	2.23	-2.18	-1.39	-1.43	-0.90
2019	10.56	2.64	7.13	-0.58	-10.99	9.90	-3.02	3.89	2.15	5.46	7.51	8.36
2020	1.83	-7.49	-2.48	-0.47	-0.44	1.30	-1.85	5.62	-7.32	-0.80	-1.61	-7.20
2021	8.08	-3.46	17.64	5.16	-12.05	7.63	0.35	4.25	-9.77	-2.53	5.80	6.23
2022	-8.17	-2.38	27.67	2.83	-0.41	0.01	-4.37	-9.06	6.10	-2.29	1.79	1.41
2023	9.33	0.65	1.62	3.49	5.38	2.97	7.35	3.81	-4.72	6.25	-0.61	0.00

EOY Returns

Year	Return	Cumulative
2014	38.54%%	44.85%
2015	24.56%%	25.92%
2016	0.32%%	-0.88%
2017	5.99%%	4.98%
2018	10.78%%	9.36%
2019	41.32%%	49.49%
2020	-18.71%%	-19.75%
2021	28.03%%	26.36%
2022	13.0%%	9.08%
2023	35.55%%	40.8%

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2020-02-19	2022-03-15	-29.04%	756
2015-12-09	2016-05-05	-18.19%	149
2015-06-22	2015-11-18	-16.10%	149
2022-05-04	2023-01-31	-14.80%	272
2018-06-06	2019-01-29	-13.50%	237
2016-08-11	2017-09-06	-12.65%	392
2019-03-28	2019-09-04	-12.04%	161
2017-10-31	2018-01-19	-10.98%	81
2023-09-08	2023-10-30	-7.95%	53
2022-04-07	2022-05-03	-7.52%	26