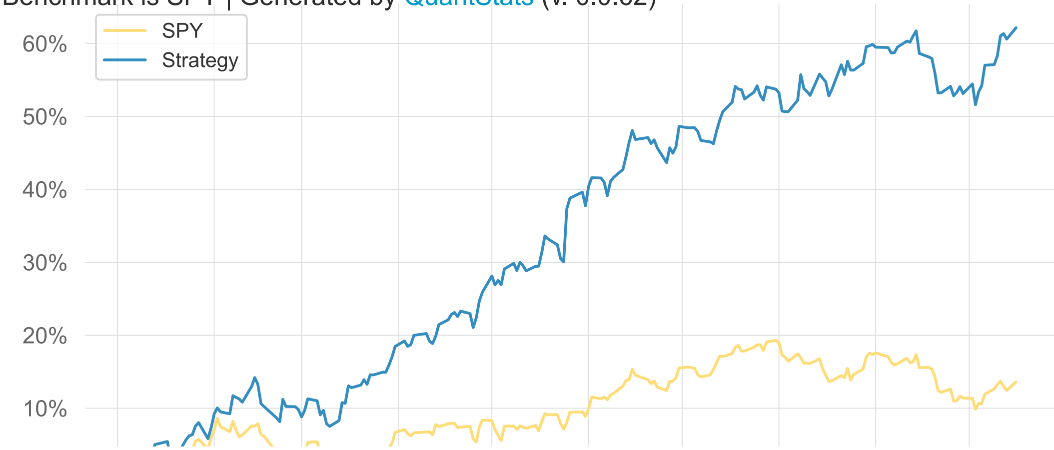
# 1/N Portfolio - Hakeem Lawrence

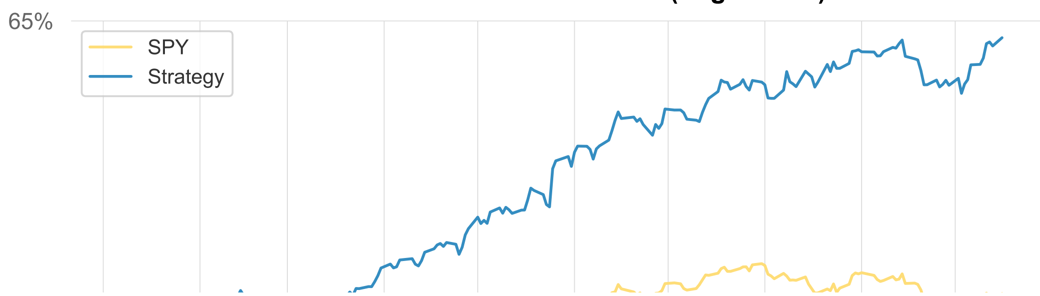
5 Jan, 2023 - 16 Oct, 2023

Benchmark is SPY | Generated by QuantStats (v. 0.0.62)

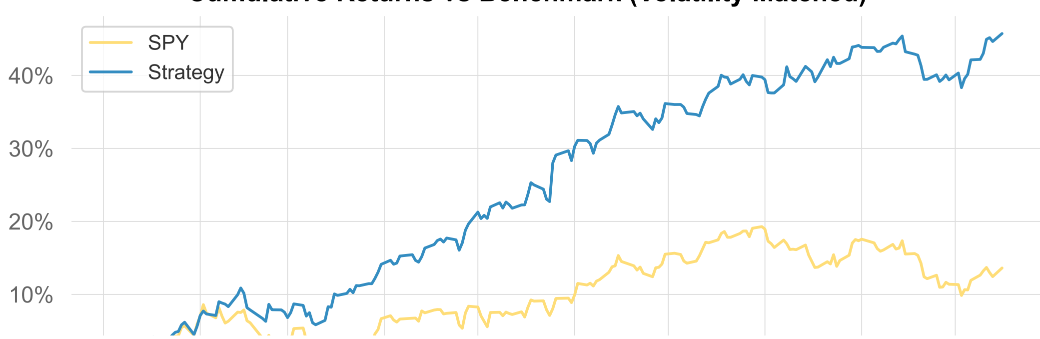
**Cumulative Returns vs Benchmark**



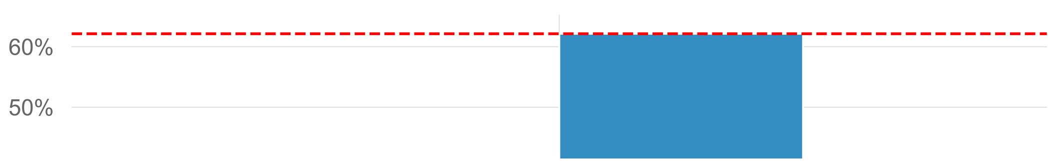

**Cumulative Returns vs Benchmark (Log Scaled)**




**Cumulative Returns vs Benchmark (Volatility Matched)**

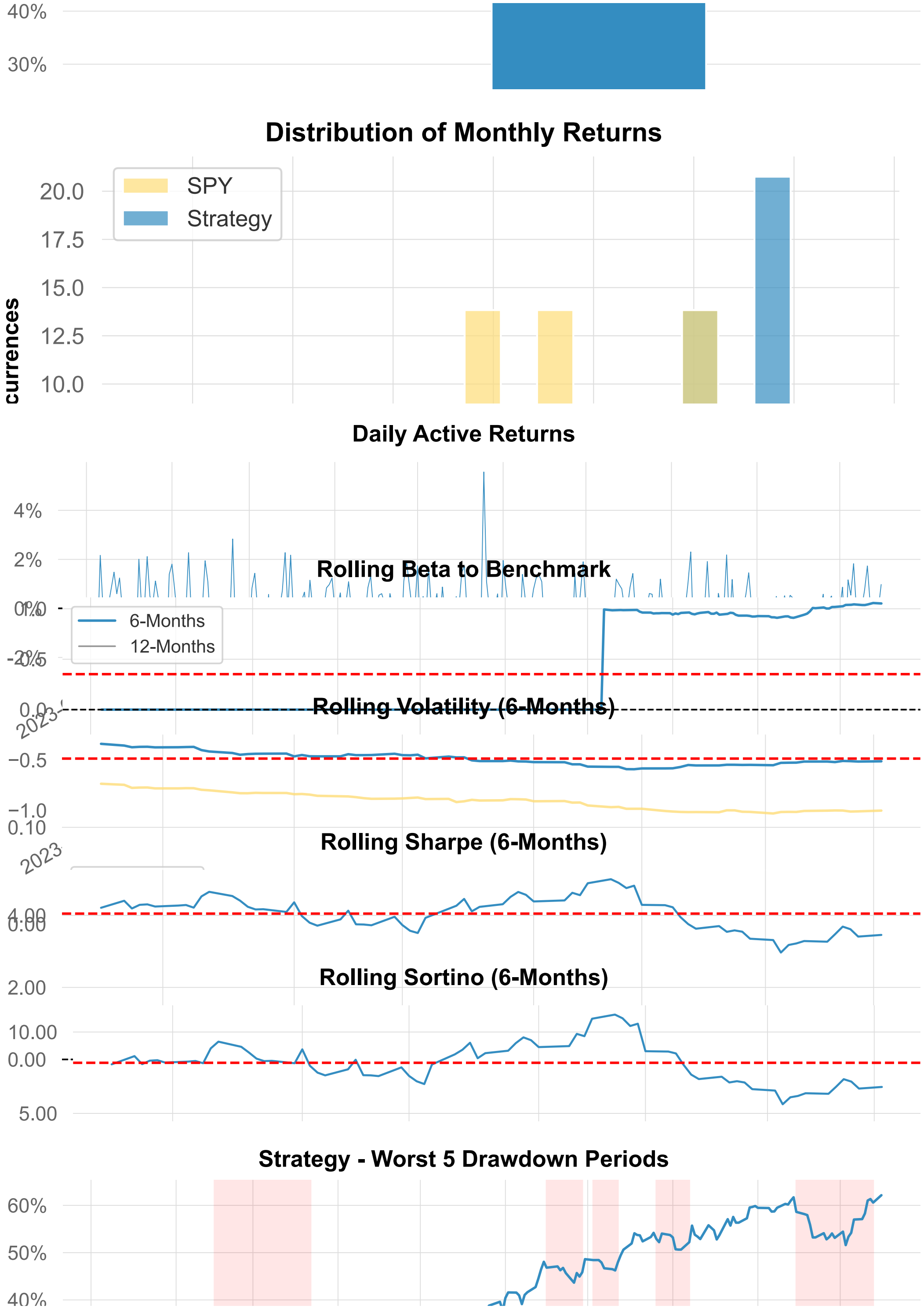



**EOY Returns vs Benchmark**

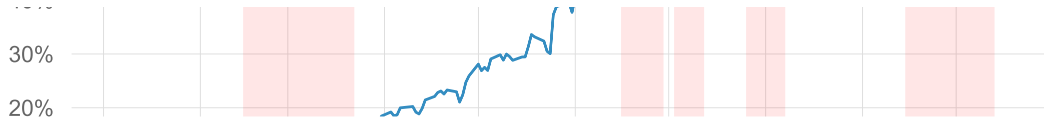


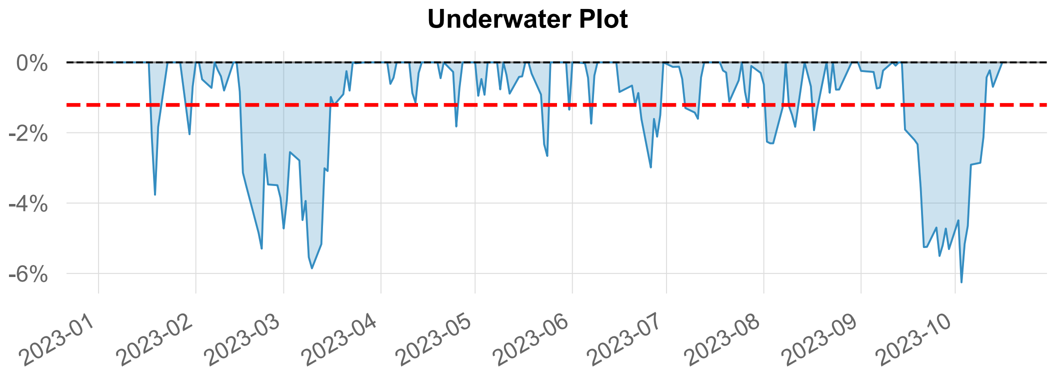

## Key Performance Metrics

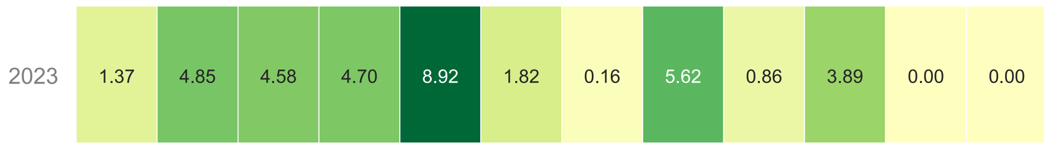
| Metric | SPY | Strategy |
|---|---|---|
| Risk-Free Rate | 0.0% | 0.0% |
| Time in Market | 100.0% | 100.0% |
| Cumulative Return | 13.62% | 62.15% |
| CAGR﹪ | 12.0% | 53.55% |
| Sharpe | 1.29 | 3.67 |
| Prob. Sharpe Ratio | 87.12% | 99.97% |
| Smart Sharpe | 1.26 | 3.59 |
| Sortino | 1.94 | 6.68 |
| Smart Sortino | 1.9 | 6.54 |
| Sortino/√2 | 1.38 | 4.72 |
| Smart Sortino/√2 | 1.35 | 4.62 |
| Omega | 1.83 | 1.83 |
| Max Drawdown | -7.91% | -6.25% |
| Longest DD Days | 104 | 36 |
| Volatility (ann.) | 13.46% | 17.38% |
| R^2 | 0.59 | 0.59 |
| Information Ratio | 0.26 | 0.26 |
| Calmar | 1.52 | 8.56 |
| Skew | -0.02 | 0.5 |
| Kurtosis | -0.24 | 2.01 |




| Metric | SPY | Strategy |
|---|---|---|
| Expected Daily | 0.07% | 0.25% |
| Expected Monthly | 1.29% | 4.95% |
| Expected Yearly | 13.62% | 62.15% |
| Kelly Criterion | 8.21% | 24.3% |
| Risk of Ruin | 0.0% | 0.0% |
| Daily Value-at-Risk | -1.33% | -1.55% |
| Expected Shortfall (cVaR) | -1.33% | -1.55% |
| Max Consecutive Wins | 6 | 7 |
| Max Consecutive Losses | 4 | 5 |
| Gain/Pain Ratio | 0.23 | 0.83 |
| Gain/Pain (1M) | 1.47 | 11.65 |
| Payoff Ratio | 0.99 | 1.42 |
| Profit Factor | 1.23 | 1.83 |
| Common Sense Ratio | 1.23 | 2.28 |
| CPC Index | 0.66 | 1.44 |
| Tail Ratio | 1.0 | 1.25 |
| Outlier Win Ratio | 3.11 | 2.09 |
| Outlier Loss Ratio | 2.85 | 2.73 |
| MTD | 2.0% | 5.89% |
| 3M | -2.95% | 7.65% |
| 6M | 5.72% | 33.51% |
| YTD | 13.62% | 62.15% |
| 1Y | 13.62% | 62.15% |
| 3Y (ann.) | 12.0% | 53.55% |
| 5Y (ann.) | 12.0% | 53.55% |





| Metric | SPY | Strategy |
|---|---|---|
| 10Y (ann.) | 12.0% | 53.55% |
| All-time (ann.) | 12.0% | 53.55% |
| Best Day | 2.29% | 5.57% |
| Worst Day | -2.01% | -2.32% |
| Best Month | 6.09% | 9.38% |
| Worst Month | -5.08% | -4.22% |
| Best Year | 13.62% | 62.15% |
| Worst Year | 13.62% | 62.15% |
| Avg. Drawdown | -1.83% | -1.65% |
| Avg. Drawdown Days | 15 | 6 |
| Recovery Factor | 1.7 | 7.92 |
| Ulcer Index | 0.03 | 0.02 |
| Serenity Index | 0.64 | 7.0 |
| Avg. Up Month | 3.24% | 6.87% |
| Avg. Down Month | -5.08% | -4.22% |
| Win Days | 54.36% | 55.61% |
| Win Month | 70.0% | 90.0% |
| Win Quarter | 75.0% | 100.0% |
| Win Year | 100.0% | 100.0% |
| Beta | - | 0.99 |
| Alpha | - | 0.46 |
| Correlation | - | 77.06% |
| Treynor Ratio | - | 62.5% |

## EOY Returns vs Benchmark

| Year | SPY | Strategy | Multiplier | Won |
|---|---|---|---|---|
| 2023 | 13.62% | 62.15% | 4.56 | + |

## Worst 10 Drawdowns

| Started | Recovered | Drawdown | Days |
|---|---|---|---|
| 2023-09-15 | 2023-10-13 | -6.25% | 29 |
| 2023-02-15 | 2023-03-22 | -5.86% | 36 |
| 2023-01-18 | 2023-01-20 | -3.76% | 3 |
| 2023-06-16 | 2023-06-29 | -2.99% | 14 |
| 2023-05-19 | 2023-05-24 | -2.66% | 6 |
| 2023-07-26 | 2023-08-07 | -2.30% | 13 |
| 2023-01-30 | 2023-01-31 | -2.04% | 2 |
| 2023-08-15 | 2023-08-18 | -1.93% | 4 |
| 2023-08-09 | 2023-08-11 | -1.83% | 3 |
| 2023-04-24 | 2023-04-26 | -1.82% | 3 |