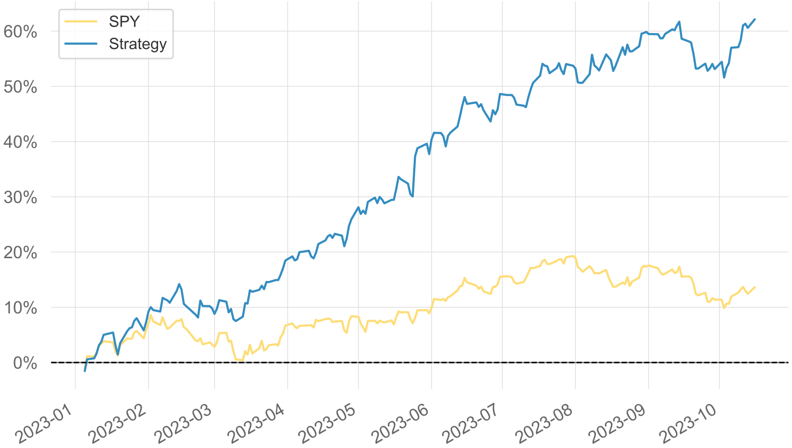
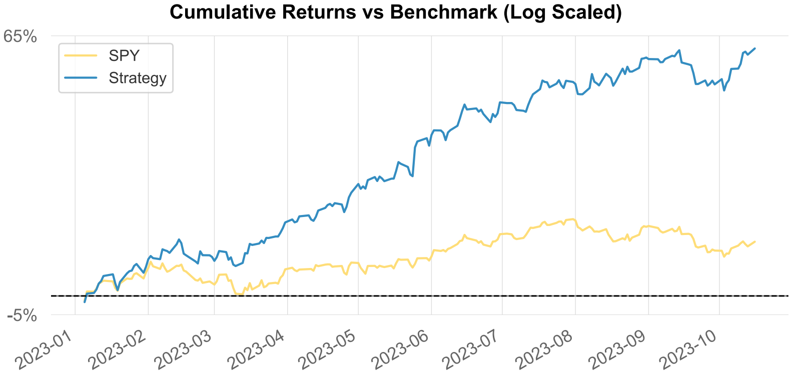
1/N Portfolio - Hakeem Lawrence 5 Jan, 2023 - 16 Oct, 2023

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

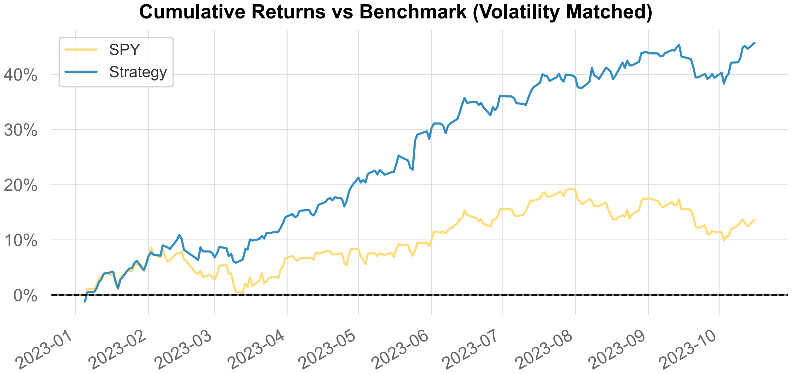
Cumulative Returns vs Benchmark



Cumulative Returns vs Benchmark (Log Scaled)



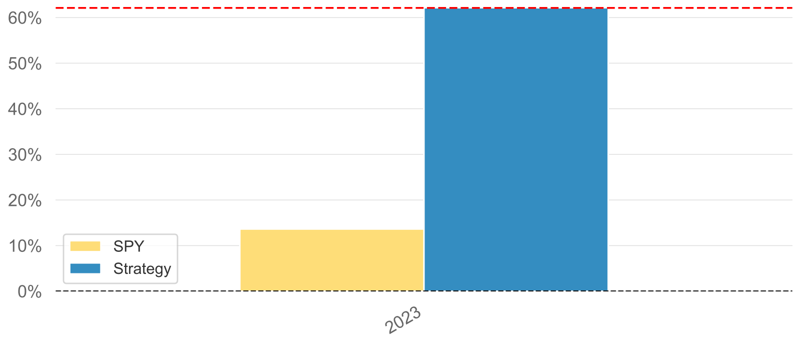
Cumulative Returns vs Benchmark (Volatility Matched)



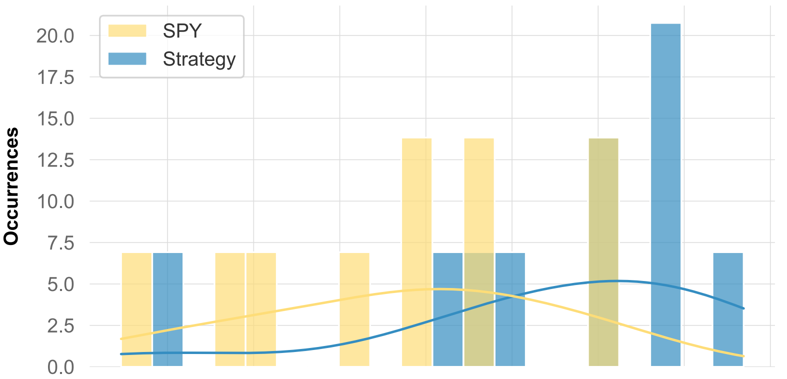
EOY Returns vs Benchmark

Key Performance Metrics

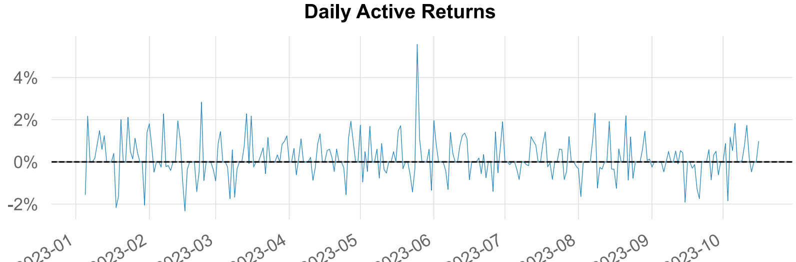
Metric	SPY	Strategy
Risk-Free Rate	0.0%	0.0%
Time in Market	100.0%	100.0%
Cumulative Return	13.62%	62.15%
CAGR﹪	12.0%	53.55%
Sharpe	1.29	3.67
Prob. Sharpe Ratio	87.12%	99.97%
Smart Sharpe	1.26	3.59
Sortino	1.94	6.68
Smart Sortino	1.9	6.54
Sortino/√2	1.38	4.72
Smart Sortino/√2	1.35	4.62
Omega	1.83	1.83
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
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



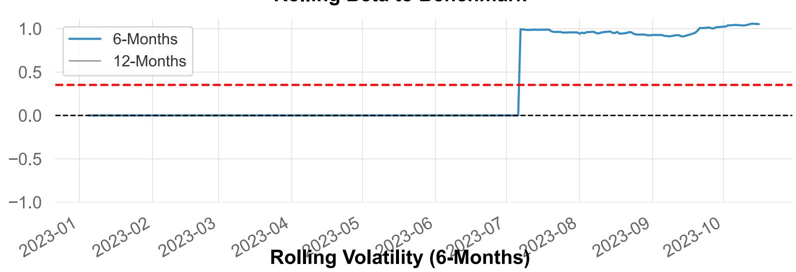
Distribution of Monthly Returns



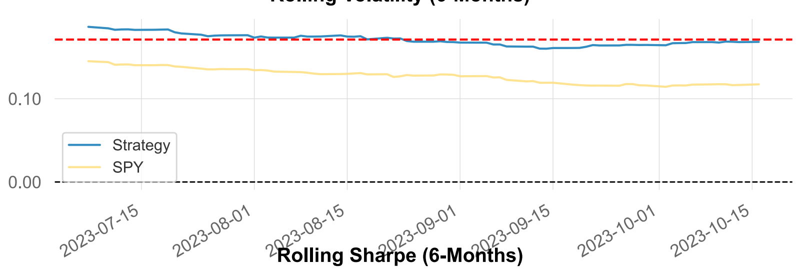
Daily Active Returns



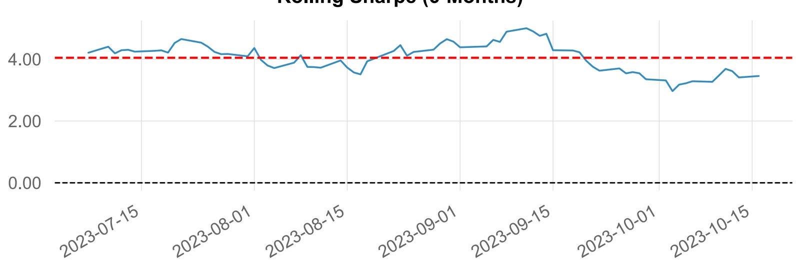
Rolling Beta to Benchmark



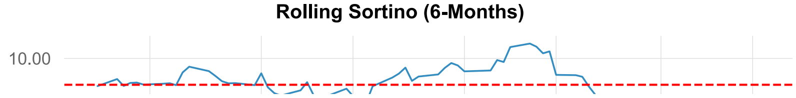
Rolling Volatility (6-Months)



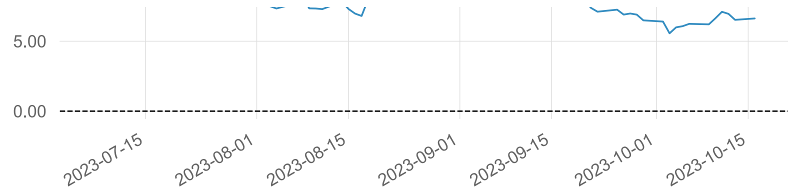
Rolling Sharpe (6-Months)



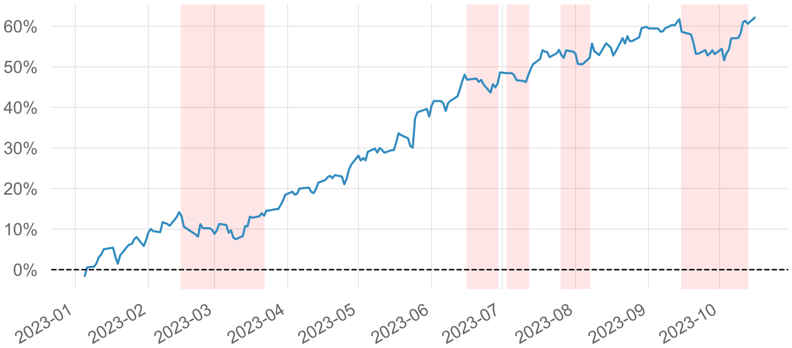
Rolling Sortino (6-Months)



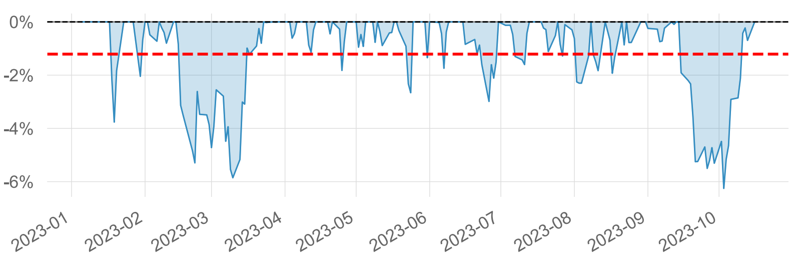
Metric	**SPY**	**Strategy**
Max Consecutive Losses	4	5
Gain/Pain Ratio	0.23	0.83
Gain/Pain (1M)	1.47	11.65
Payoff Ratio	0.99	1.42
Profit Factor	1.23	1.83
Common Sense Ratio	1.23	2.28
CPC Index	0.66	1.44
Tail Ratio	1.0	1.25
Outlier Win Ratio	3.11	2.09
Outlier Loss Ratio	2.85	2.73
MTD	2.0%	5.89%
3M	-2.95%	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%
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%

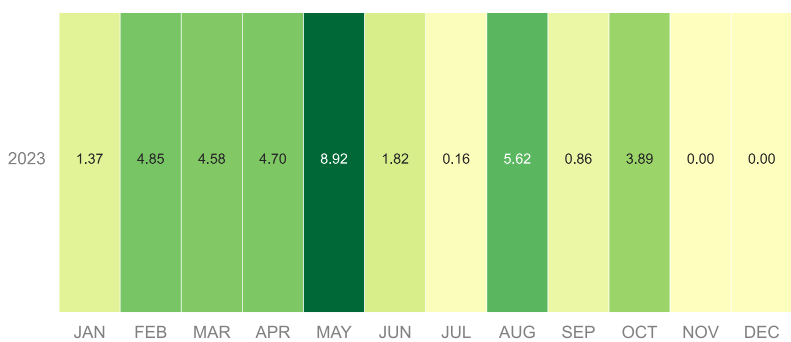


Strategy - Worst 5 Drawdown Periods



Underwater Plot





Strategy - Return Quantiles

Metric	SPY	Strategy
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