Strategy2_backtest 2 Jan, 2018 - 1 Jun, 2021

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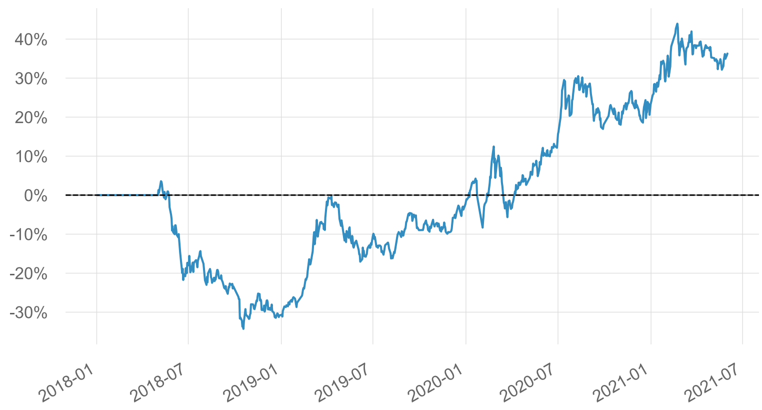
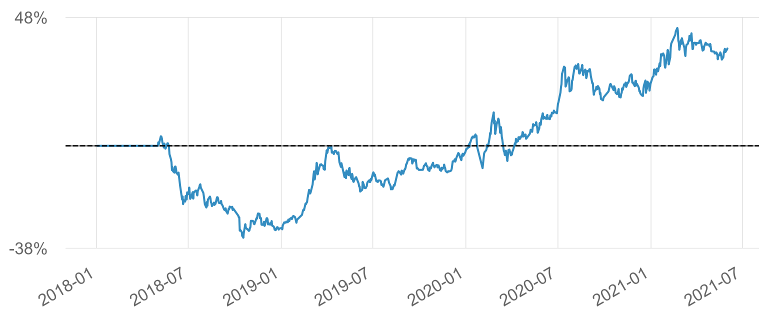
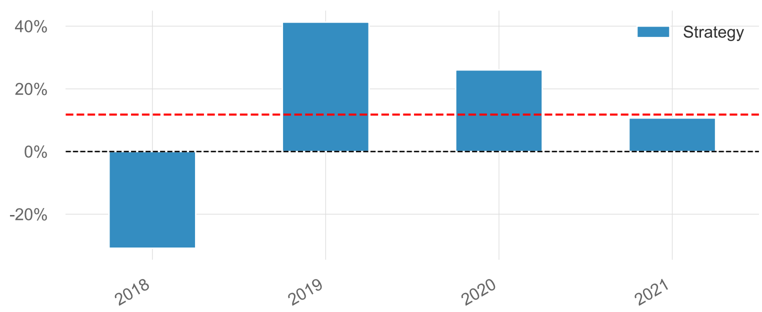
Cumulative Returns



Cumulative Returns (Log Scaled)



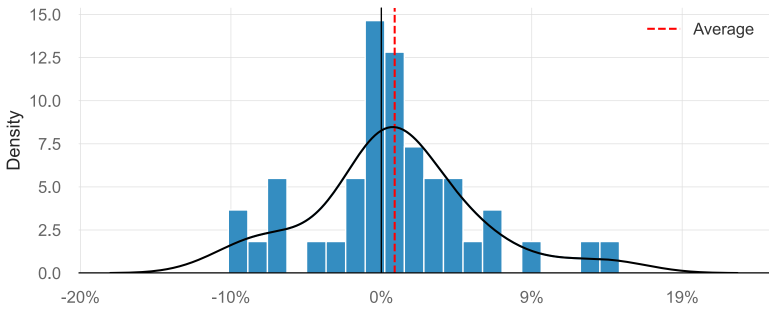
EOY Returns



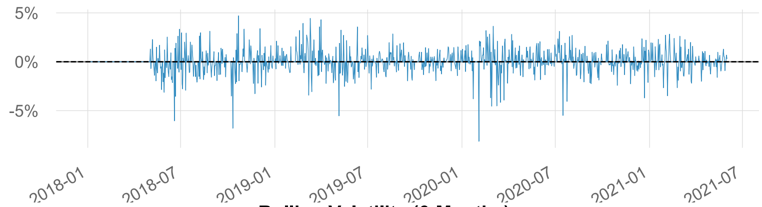
Distribution of Monthly Returns

Key Performance Metrics

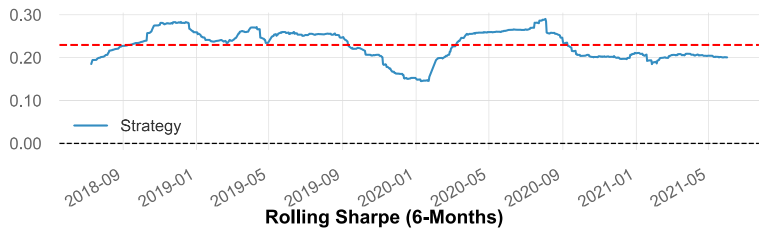
Metric	Strategy
Risk-Free Rate	0.0%
Time in Market	91.0%
Cumulative Return	36.3%
CAGR%	9.5%
Sharpe	0.54
Sortino	0.74
Sortino/√2	0.52
Max Drawdown	-36.55%
Longest DD Days	621
Volatility (ann.)	22.14%
Calmar	0.26
Skew	-0.61
Kurtosis	3.33
Expected Daily %	0.04%
Expected Monthly %	0.74%
Expected Yearly %	8.05%
Kelly Criterion	4.83%
Risk of Ruin	0.0%
Daily Value-at-Risk	-2.25%
Expected Shortfall (cVaR)	-2.25%
Gain/Pain Ratio	0.1
Gain/Pain (1M)	0.64
Payoff Ratio	1.0
Profit Factor	1.1
Common Sense Ratio	1.17
CPC Index	0.58
Tail Ratio	1.06
Outlier Win Ratio	3.71
Outlier Loss Ratio	3.71



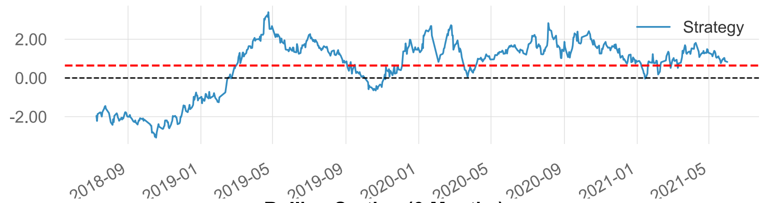
Daily Returns



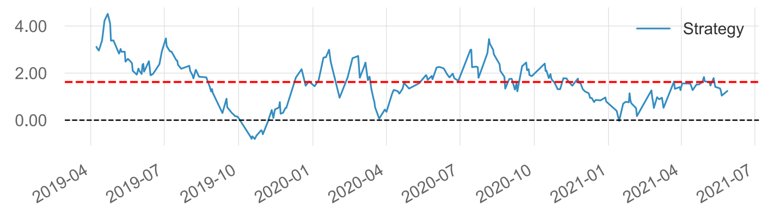
Rolling Volatility (6-Months)



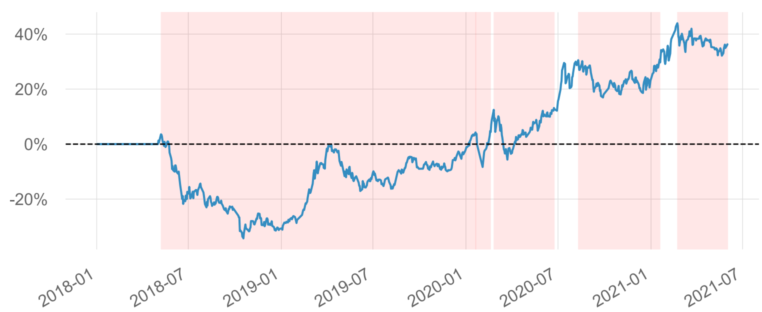
Rolling Sharpe (6-Months)



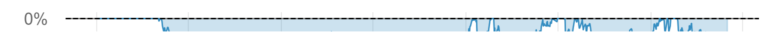
Rolling Sortino (6-Months)



Top 5 Drawdown Periods



Underwater Plot



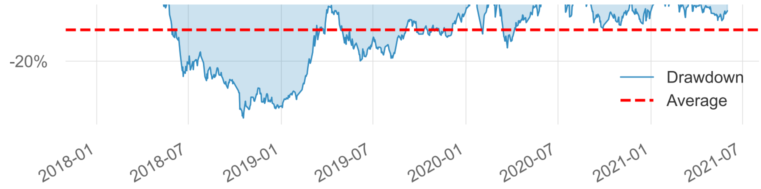
Metric	Strategy
MTD	0.31%
3M	0.35%
6M	10.59%
YTD	10.69%
1Y	24.06%
3Y (ann.)	13.98%
5Y (ann.)	9.5%
10Y (ann.)	9.5%
All-time (ann.)	9.5%
Best Day	4.7%
Worst Day	-8.13%
Best Month	15.83%
Worst Month	-10.17%
Best Year	41.29%
Worst Year	-30.85%
Avg. Drawdown	-7.34%
Avg. Drawdown Days	77
Recovery Factor	0.99
Ulcer Index	1.01
Avg. Up Month	4.17%
Avg. Down Month	-4.48%
Win Days %	52.53%
Win Month %	63.16%
Win Quarter %	53.85%
Win Year %	75.0%

EOY Returns

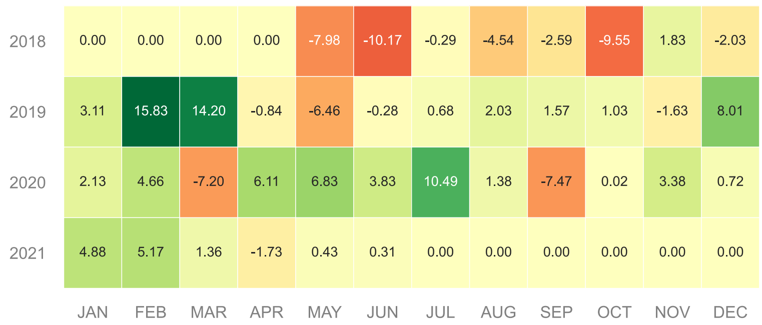
Year	Return	Cumulative
2018	-34.53%%	-30.85%
2019	36.7%%	41.29%
2020	25.99%%	26.03%
2021	10.91%%	10.69%

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2018-05-09	2020-01-20	-36.55%	621



Started	Recovered	Drawdown	Days
2020-02-26	2020-06-23	-16.12%	118
2020-01-21	2020-02-18	-12.07%	28
2020-08-11	2021-01-18	-10.39%	160
2021-02-23	2021-06-01	-8.20%	98
2020-07-14	2020-08-05	-7.11%	22
2021-02-04	2021-02-09	-3.97%	5
2021-01-26	2021-02-03	-3.96%	8
2020-08-06	2020-08-10	-0.99%	4
2020-06-24	2020-06-30	-0.90%	6



Return Quantiles