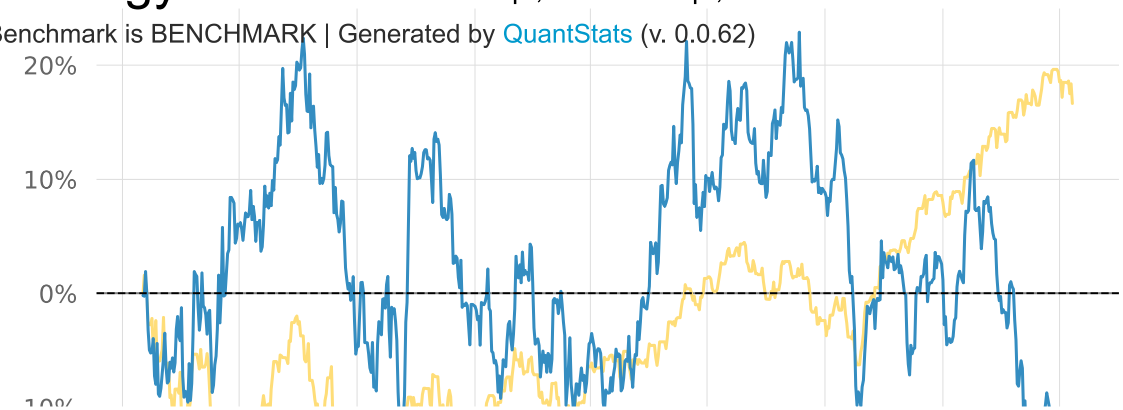
Strategy Tearsheet

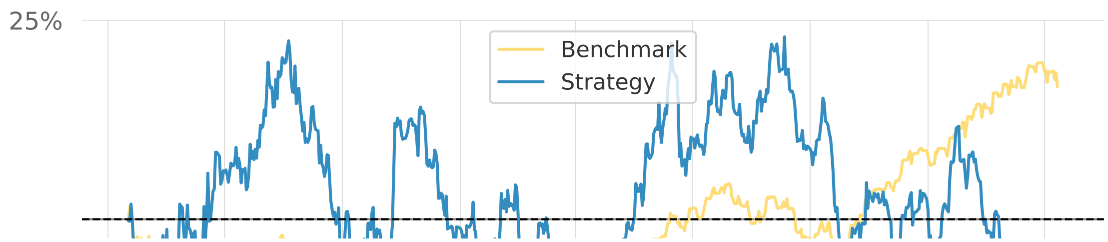
Benchmark is BENCHMARK | Generated by QuantStats (v. 0.0.62)

Cumulative Returns vs Benchmark

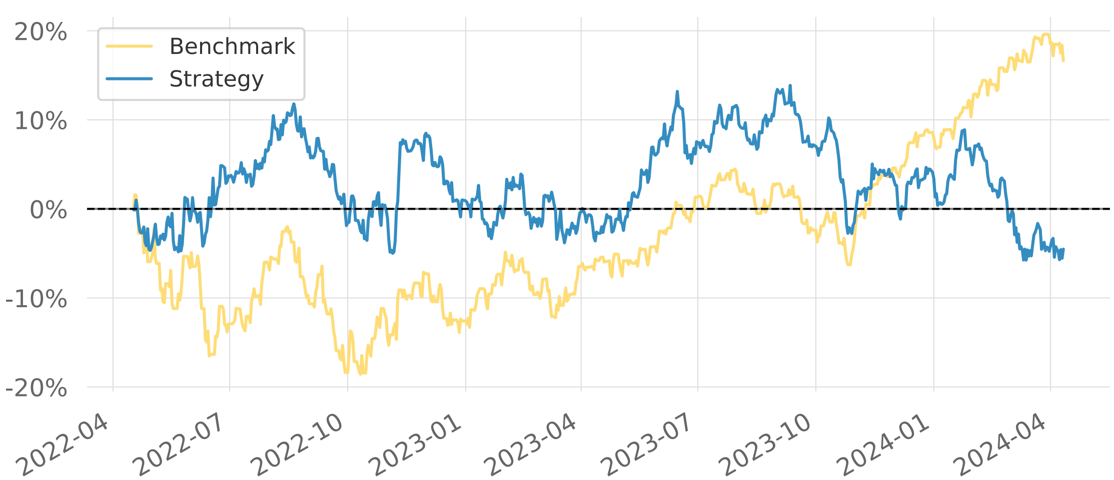
17 Apr, 2022 - 11 Apr, 2024



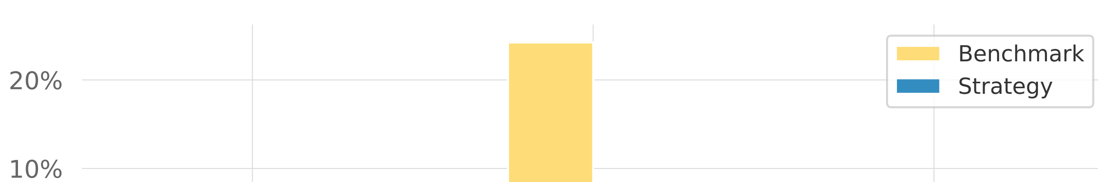
Cumulative Returns vs Benchmark (Log Scaled)



Cumulative Returns vs Benchmark (Volatility Matched)

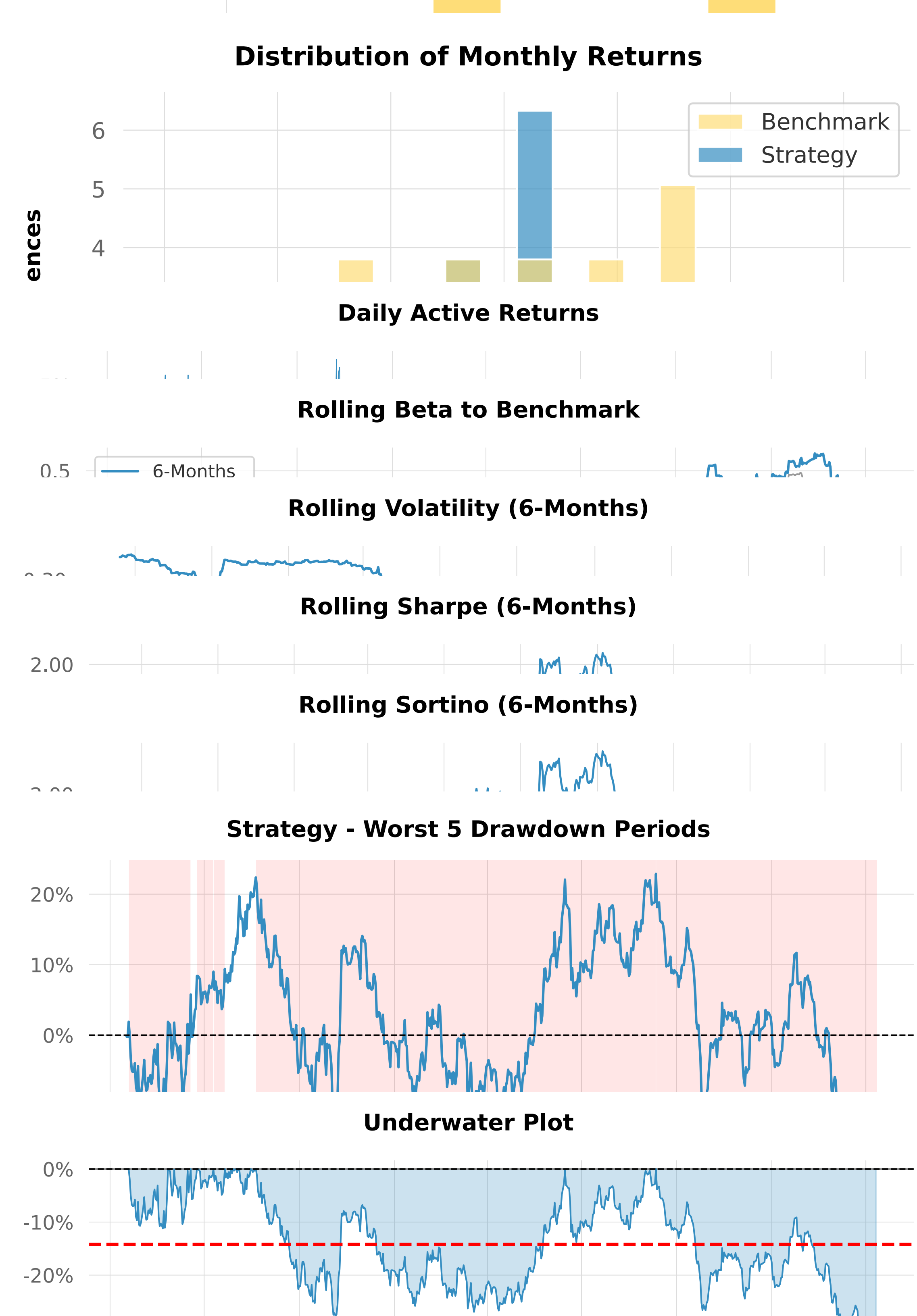


EOY Returns vs Benchmark

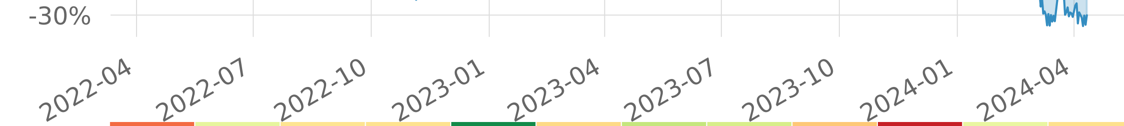


Key Performance Metrics

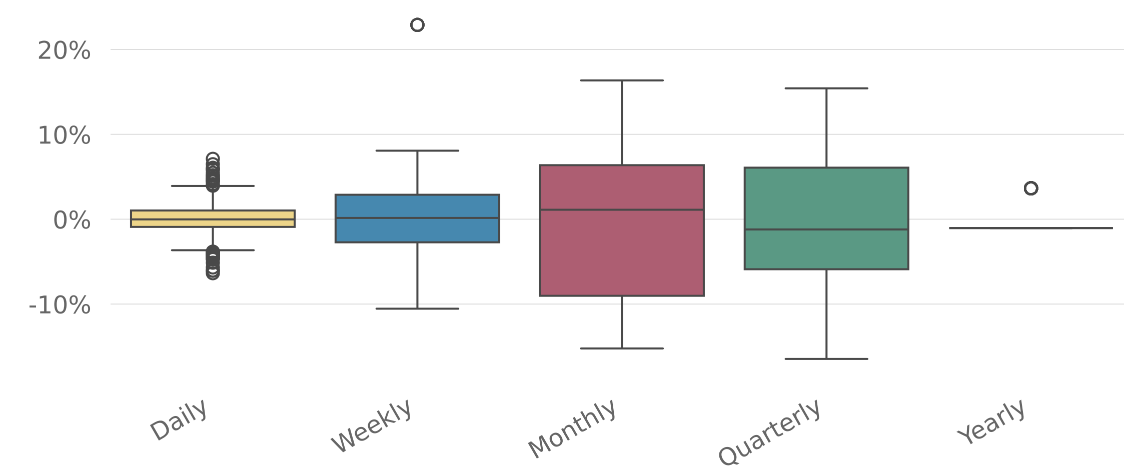
Metric	Benchmark	Strategy
Risk-Free Rate	0.0%	0.0%
Time in Market	69.0%	100.0%
Cumulative Return	16.64%	-14.01%
CAGR﹪	5.5%	-5.11%
Sharpe	0.43	-0.03
Prob. Sharpe Ratio	76.51%	48.02%
Smart Sharpe	0.43	-0.03
Sortino	0.61	-0.04
Smart Sortino	0.61	-0.04
Sortino/√2	0.43	-0.03
Smart Sortino/√2	0.43	-0.03
Omega	0.99	0.99
Max Drawdown	-19.84%	-31.67%
Longest DD Days	448	386
Volatility (ann.)	15.24%	29.58%
R^2	0.0	0.0
Information Ratio	-0.01	-0.01
Calmar	0.28	-0.16
Skew	-0.11	0.03
Kurtosis	4.26	1.21
Expected Daily	0.02%	-0.02%
Expected Monthly	0.62%	-0.6%



Metric	Benchmark	Strategy
Expected Yearly	5.26%	-4.91%
Kelly Criterion	8.29%	-11.42%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-1.55%	-3.07%
Expected Shortfall (cVaR)	-1.55%	-3.07%
Max Consecutive Wins	5	7
Max Consecutive Losses	4	10
Gain/Pain Ratio	0.09	-0.01
Gain/Pain (1M)	0.41	-0.03
Payoff Ratio	1.18	0.84
Profit Factor	1.09	0.99
Common Sense Ratio	1.2	0.9
CPC Index	0.65	0.41
Tail Ratio	1.1	0.9
Outlier Win Ratio	8.3	2.81
Outlier Loss Ratio	4.73	2.9
MTD	-2.3%	0.37%
3M	7.18%	-11.93%
6M	17.05%	-23.68%
YTD	7.41%	-16.16%
1Y	24.69%	-7.37%
3Y (ann.)	5.5%	-5.11%
5Y (ann.)	5.5%	-5.11%
10Y (ann.)	5.5%	-5.11%
All-time (ann.)	5.5%	-5.11%
Best Day	5.54%	7.12%
Worst Day	-4.32%	-6.37%
Best Month	8.42%	16.36%



Strategy - Return Quantiles



Metric	Benchmark	Strategy
Worst Month	-9.61%	-15.23%
Best Year	24.23%	3.64%
Worst Year	-12.59%	-16.16%
Avg. Drawdown	-2.19%	-7.21%
Avg. Drawdown Days	30	55
Recovery Factor	0.94	0.08
Ulcer Index	0.09	0.16
Serenity Index	0.13	-0.01
Avg. Up Month	4.96%	6.25%
Avg. Down Month	-5.05%	-9.17%
Win Days	50.4%	49.17%
Win Month	56.0%	56.0%
Win Quarter	55.56%	44.44%
Win Year	66.67%	33.33%
Beta	-	-0.04
Alpha	-	-0.01
Correlation	-	-1.99%
Treynor Ratio	-	362.16%

EOY Returns vs Benchmark

Year	Benchmark	Strategy	Multiplier	Won
2022	-12.59%	-1.05%	0.08	+
2023	24.23%	3.64%	0.15	-
2024	7.41%	-16.16%	-2.18	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2023-09-12	2024-04-11	-31.67%	213
2022-08-21	2023-09-10	-27.67%	386
2022-04-20	2022-06-17	-11.23%	59
2022-06-19	2022-06-23	-5.69%	5
2022-07-11	2022-07-20	-4.88%	10
2022-08-05	2022-08-14	-4.73%	10
2022-06-25	2022-07-09	-3.69%	15
2022-07-22	2022-07-26	-1.76%	5
2022-07-28	2022-07-28	-0.77%	1
2022-08-02	2022-08-02	-0.65%	1