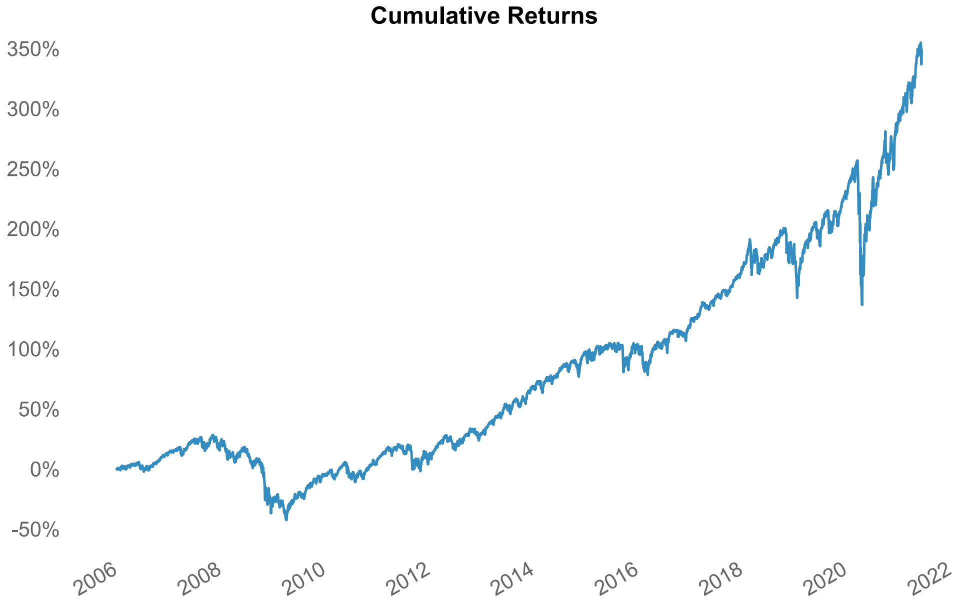
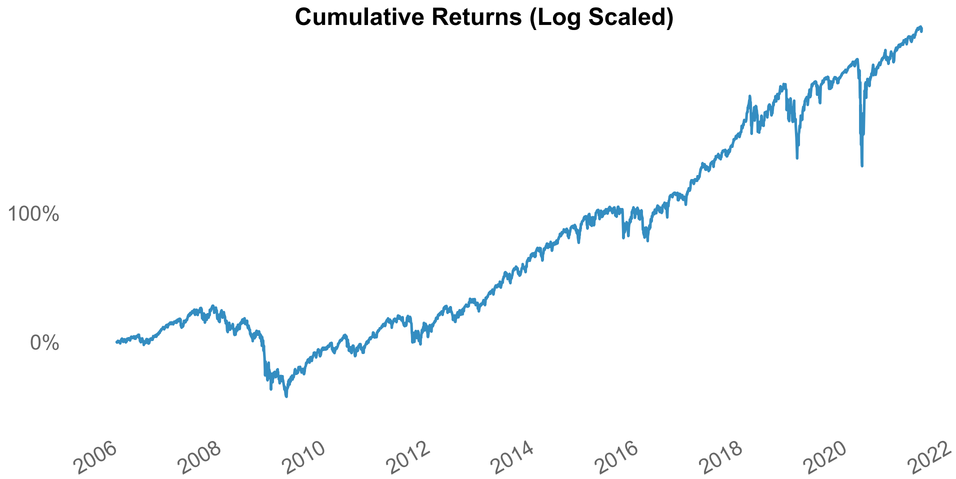
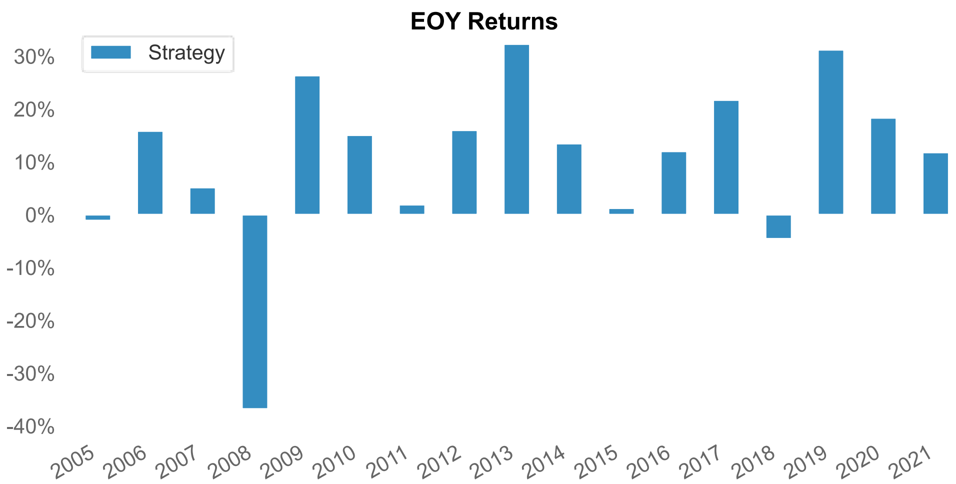
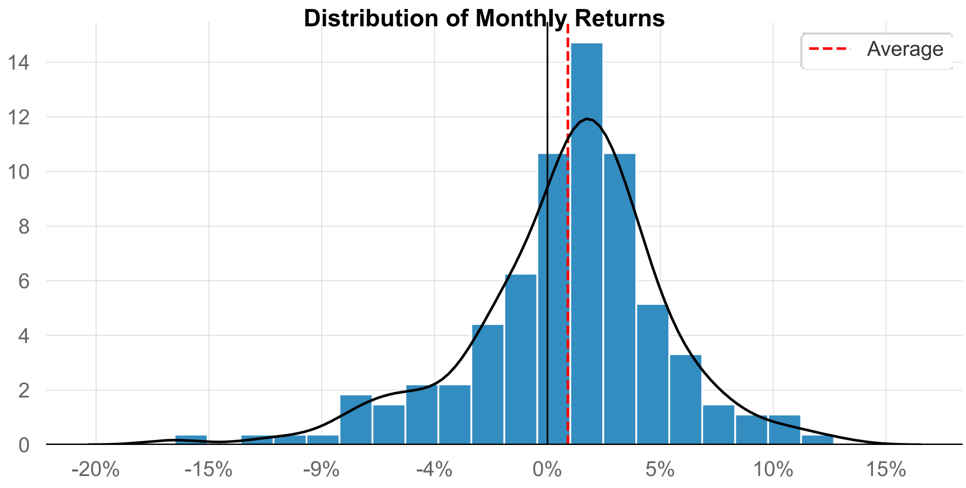
S&P 500 Index
5 Dec, 2005 - 14 May, 2021

Generated by QuantStats (v. 0.0.26)

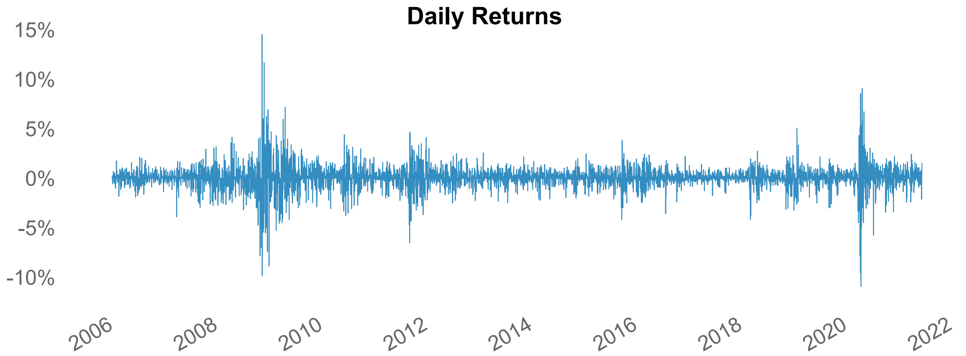




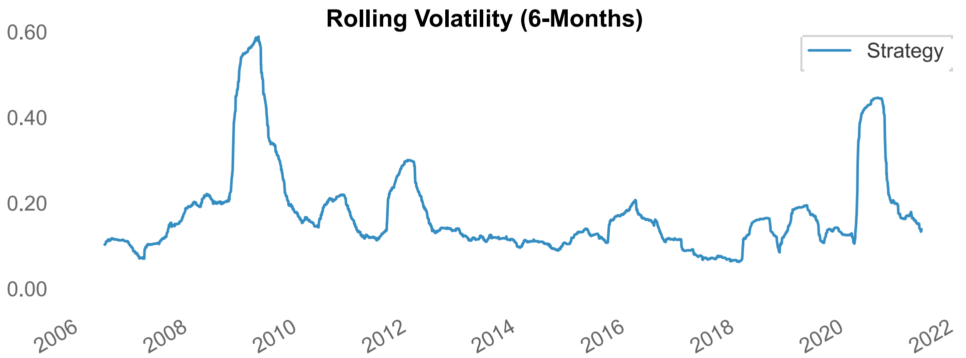




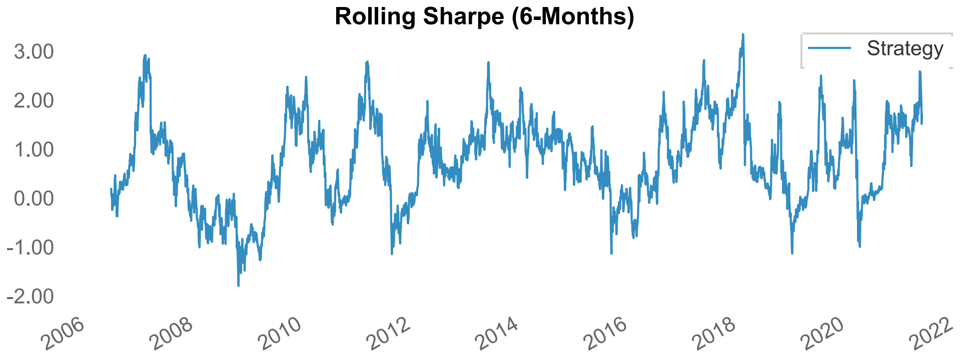
Distribution of Monthly Returns
Average
14
12
10
8
6
4
2
0
-20%
-15%
-9%
-4%
0%
5%
10%
15%



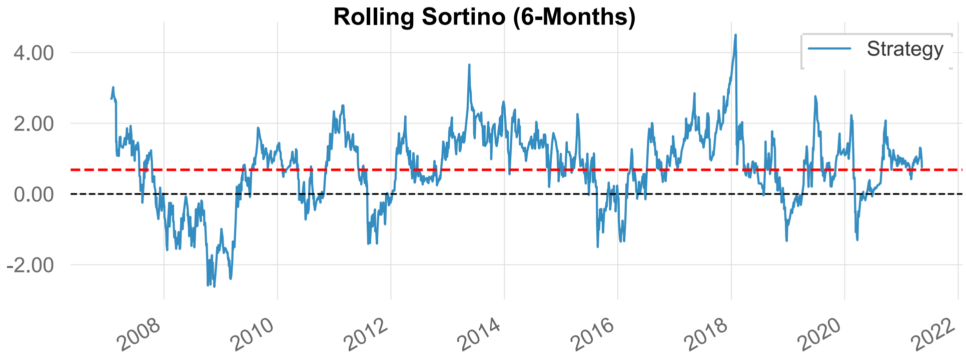
Daily Returns
15%
10%
5%
0%
-5%
-10%
2006
2008
2010
2012
2014
2016
2018
2020
2022

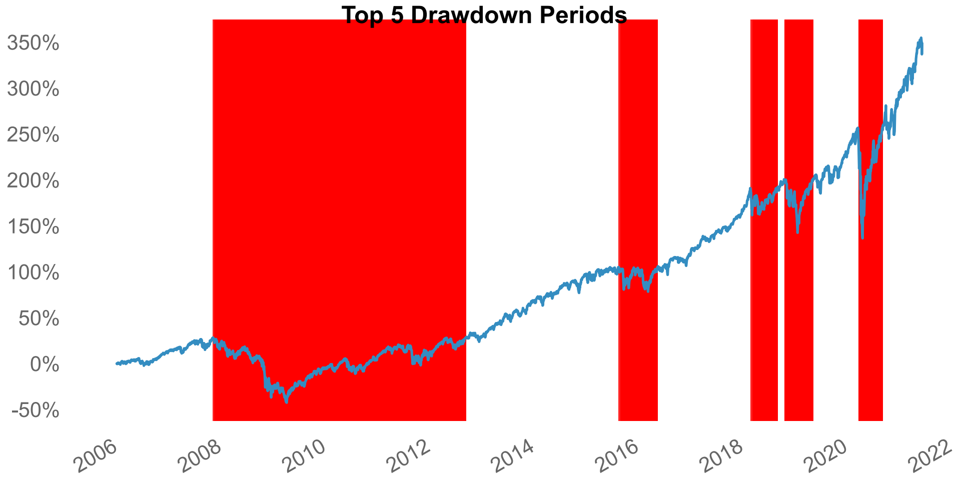


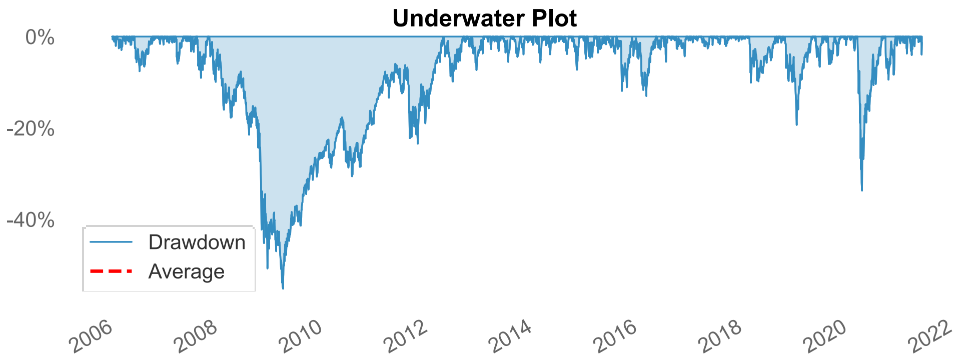
Rolling Volatility (6-Months)
Strategy
0.60
0.40
0.20
0.00
2006
2008
2010
2012
2014
2016
2018
2020
2022



Rolling Sharpe (6-Months)
Strategy
3.00
2.00
1.00
0.00
-1.00
-2.00
2006
2008
2010
2012
2014
2016
2018
2020
2022


Rolling Sortino (6-Months)
Strategy
4.00
2.00
0.00
-2.00
2008
2010
2012
2014
2016
2018
2020
2022

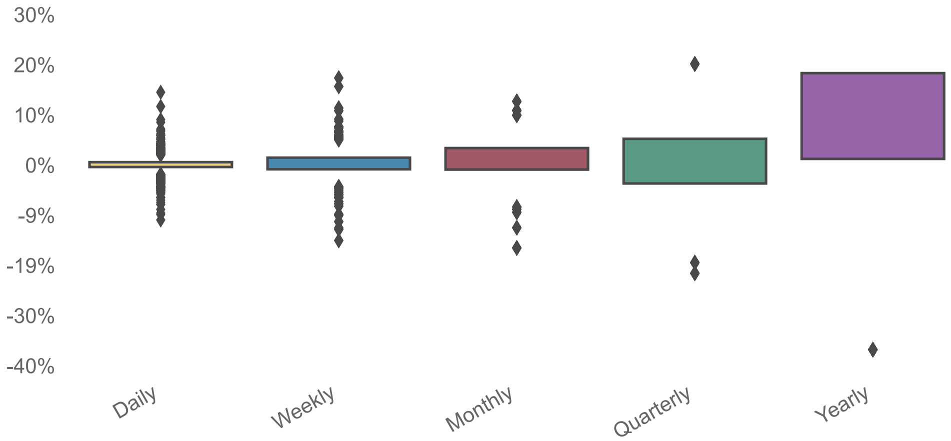

Top 5 Drawdown Periods
350%
300%
250%
200%
150%
100%
50%
0%
-50%
2006
2008
2010
2012
2014
2016
2018
2020
2022


Underwater Plot
0%
-20%
-40%
Drawdown
Average
2006
2008
2010
2012
2014
2016
2018
2020
2022

Monthly Returns (%)

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2005	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-1.11
2006	2.40	0.57	1.65	1.26	-3.01	0.26	0.45	2.18	2.70	3.15	1.99	1.34
2007	1.50	-1.96	1.16	4.43	3.39	-1.46	-3.13	1.28	3.87	1.36	-3.87	-1.13
2008	-6.05	-2.58	-0.89	4.77	1.51	-8.36	-0.90	1.55	-9.42	-16.52	-6.96	0.98
2009	-8.21	-10.74	8.33	9.93	5.85	-0.07	7.46	3.69	3.55	-1.92	6.16	1.91
2010	-3.63	3.12	6.09	1.55	-7.95	-5.17	6.83	-4.50	8.96	3.82	-0.00	6.69
2011	2.33	3.47	0.01	2.90	-1.12	-1.69	-2.00	-5.50	-6.94	10.91	-0.41	1.04
2012	4.64	4.34	3.22	-0.67	-6.01	4.06	1.18	2.51	2.54	-1.82	0.57	0.89
2013	5.12	1.28	3.80	1.92	2.36	-1.33	5.17	-3.00	3.16	4.63	2.96	2.59
2014	-3.52	4.55	0.83	0.70	2.32	2.06	-1.34	3.95	-1.38	2.36	2.75	-0.25
2015	-2.96	5.62	-1.57	0.98	1.29	-2.03	2.26	-6.09	-2.55	8.51	0.37	-1.73
2016	-4.98	-0.08	6.73	0.39	1.70	0.35	3.65	0.12	0.01	-1.73	3.68	2.03
2017	1.79	3.93	0.12	0.99	1.41	0.64	2.06	0.29	2.01	2.36	3.06	1.21
2018	5.64	-3.64	-2.74	0.52	2.43	0.58	3.70	3.19	0.59	-6.91	1.85	-8.80
2019	8.01	3.24	1.81	4.09	-6.38	6.96	1.51	-1.67	1.95	2.21	3.62	2.91
2020	-0.04	-7.92	-12.49	12.70	4.76	1.77	5.89	6.98	-3.74	-2.49	10.88	3.70
2021	-1.02	2.78	4.54	5.29	-0.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Return Quantiles



Key Performance Metrics

Metric	Strategy
Risk-Free Rate	0.0%
Time in Market	100.0%
Cumulative Return	348.85%
CAGR%	10.21%
Sharpe	0.59
Sortino	0.83
Max Drawdown	-55.19%
Longest DD Days	1772
Volatility (ann.)	19.94%
Calmar	0.18
Skew	-0.07
Kurtosis	15.74
Expected Daily %	0.04%

Metric	Strategy
Expected Monthly %	0.81%
Expected Yearly %	9.23%
Kelly Criterion	6.23%
Risk of Ruin	0.0%
Daily Value-at-Risk	-2.02%
Expected Shortfall (cVaR)	-2.02%
Payoff Ratio	0.9
Profit Factor	1.13
Common Sense Ratio	1.02
CPC Index	0.56
Tail Ratio	0.9
Outlier Win Ratio	4.56
Outlier Loss Ratio	4.51
MTD	-0.17%
3M	7.14%
6M	17.68%
YTD	11.79%
1Y	50.31%
3Y (ann.)	17.28%
5Y (ann.)	17.48%
10Y (ann.)	14.24%
All-time (ann.)	10.21%
Best Day	14.52%
Worst Day	-10.94%
Best Month	12.7%
Worst Month	-16.52%
Best Year	32.31%
Worst Year	-36.8%
Avg. Drawdown	-1.72%
Avg. Drawdown Days	22
Recovery Factor	6.32
Ulcer Index	1.02
Avg. Up Month	3.17%
Avg. Down Month	-3.74%
Win Days %	55.56%
Win Month %	67.2%
Win Quarter %	74.6%
Win Year %	82.35%

EOY Returns

Year	Return	Cumulative
2005	-1.1%%	-1.11%
2006	15.21%%	15.85%
2007	6.28%%	5.15%
2008	-37.36%%	-36.8%
2009	26.93%%	26.35%

Year	Return	Cumulative
2010	15.63%%	15.06%
2011	4.53%%	1.89%
2012	15.64%%	15.99%
2013	28.62%%	32.31%
2014	13.27%%	13.46%
2015	2.41%%	1.23%
2016	12.18%%	12.0%
2017	19.88%%	21.71%
2018	-3.23%%	-4.57%
2019	27.97%%	31.22%
2020	22.47%%	18.33%
2021	11.55%%	11.79%

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2007-10-10	2012-08-16	-55.19%	1772
2020-02-20	2020-08-10	-33.72%	172
2018-09-21	2019-04-12	-19.35%	203
2015-07-21	2016-04-18	-13.02%	272
2018-01-29	2018-08-06	-10.10%	189
2020-09-03	2020-11-11	-9.44%	69
2007-07-20	2007-10-05	-9.05%	77
2006-05-10	2006-09-13	-7.59%	126
2012-09-17	2013-01-02	-7.35%	107
2014-09-19	2014-10-31	-7.27%	42