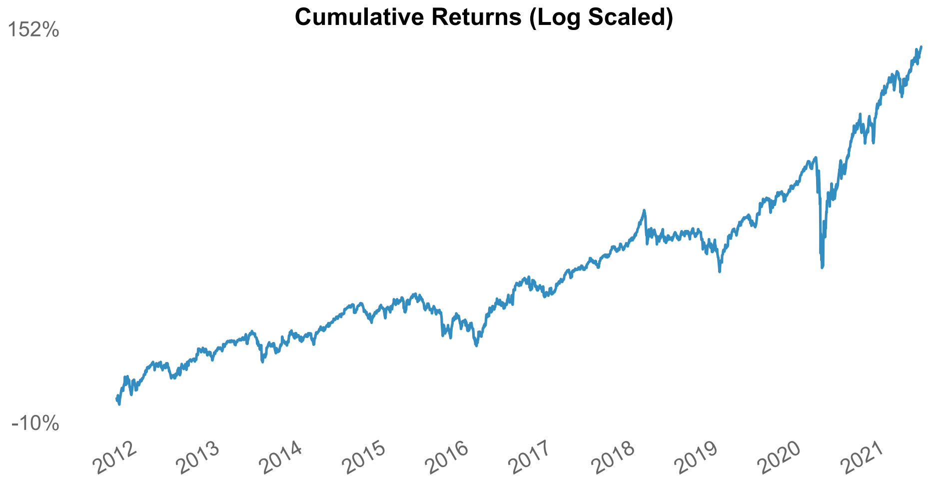
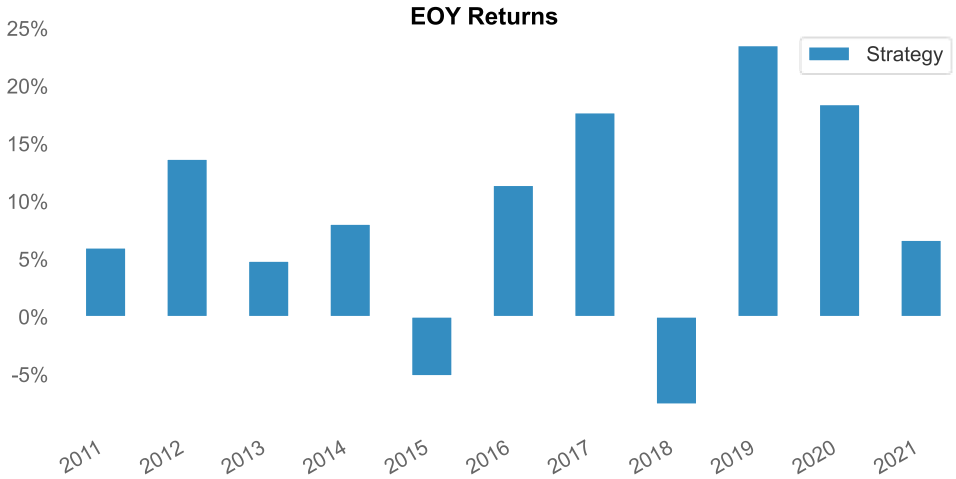
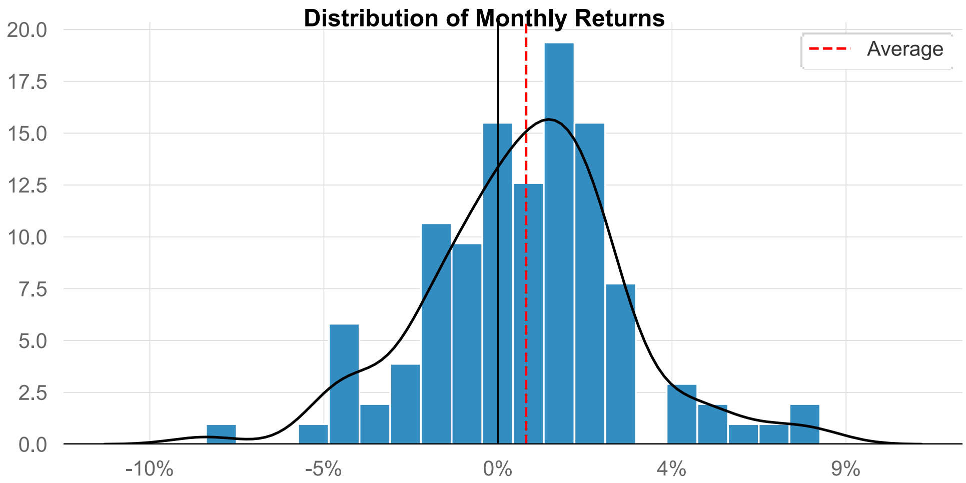
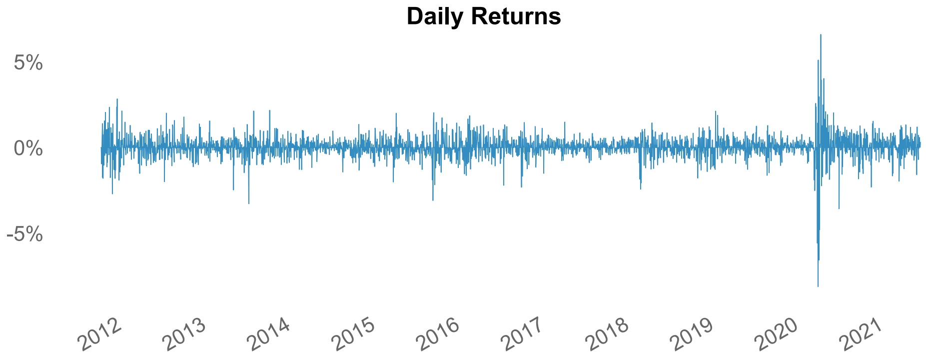
NewAllSeasons 21 Sep, 2011 - 28 May, 2021

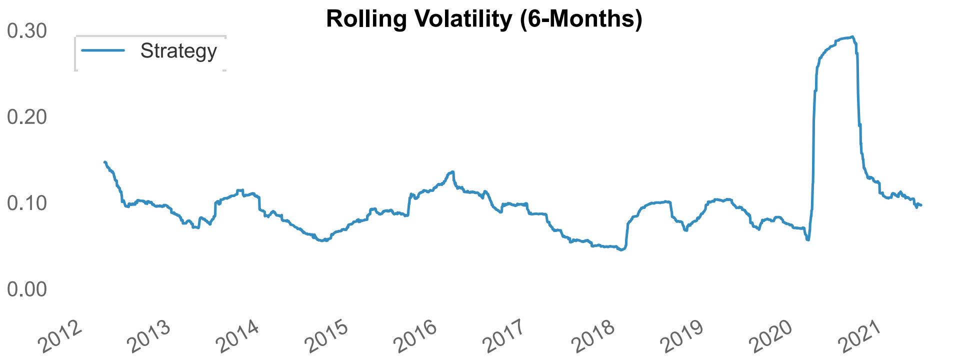
Generated by QuantStats (v. 0.0.26)

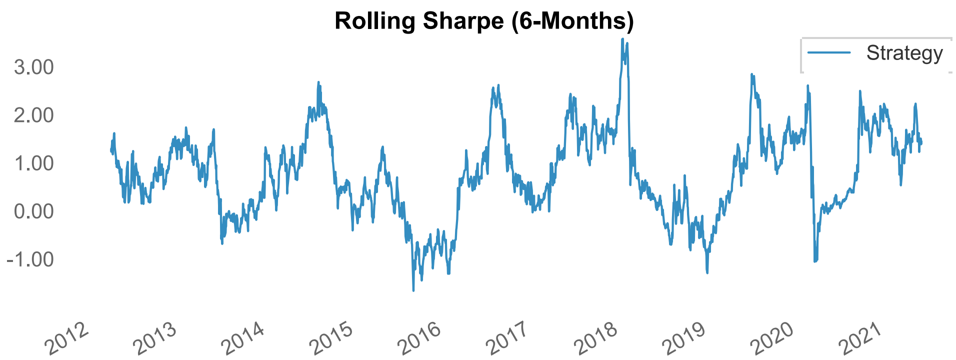


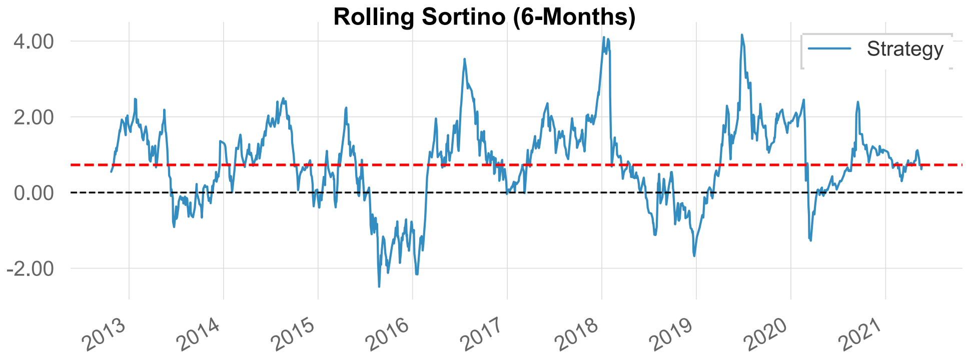


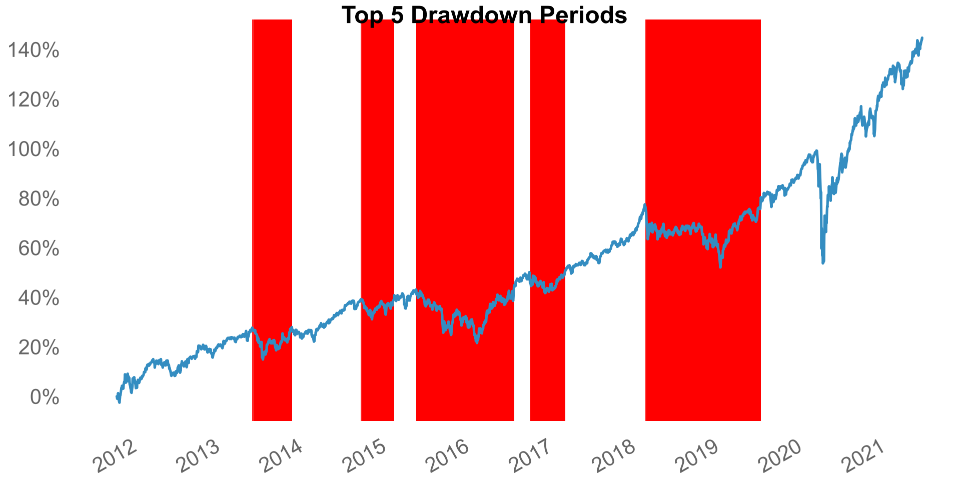

Distribution of Monthly Returns
Average
20.0
17.5
15.0
12.5
10.0
7.5
5.0
2.5
0.0
-10%
-5%
0%
4%
9%

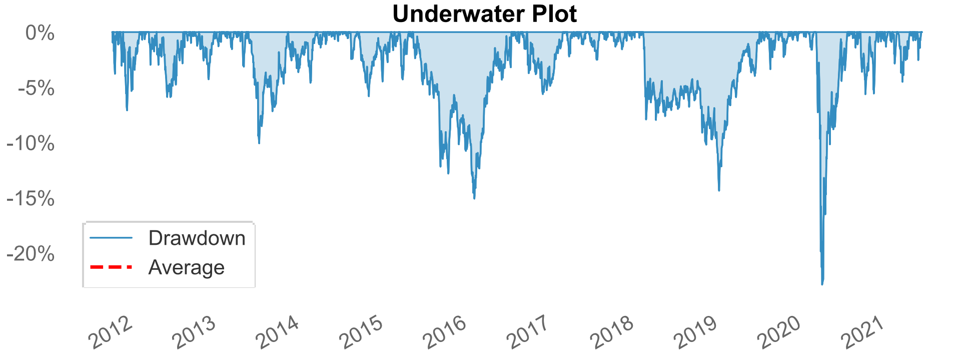

Daily Returns
5%
0%
-5%
2012
2013
2014
2015
2016
2017
2018
2019
2020
2021


Rolling Volatility (6-Months)
Strategy
0.30
0.20
0.10
0.00
2012
2013
2014
2015
2016
2017
2018
2019
2020
2021


Rolling Sharpe (6-Months)
Strategy
3.00
2.00
1.00
0.00
-1.00
2012
2013
2014
2015
2016
2017
2018
2019
2020
2021

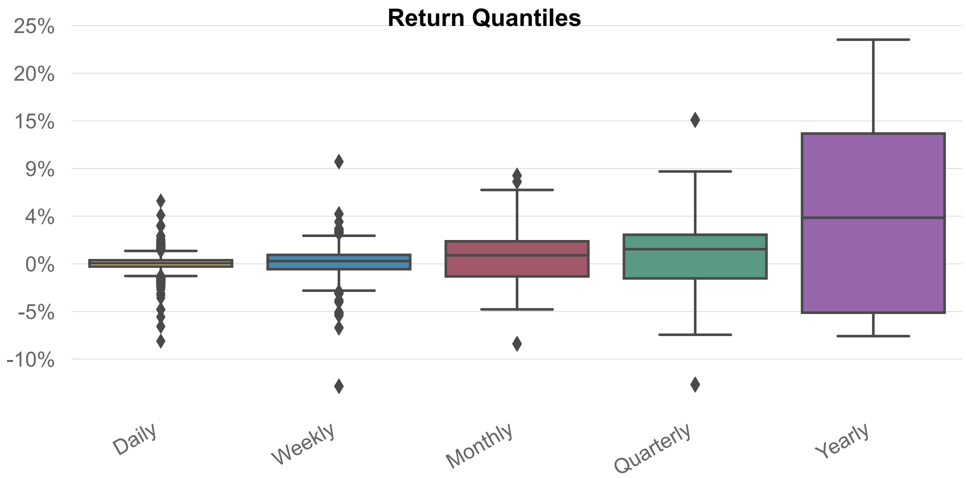






Monthly Returns (%)

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2011	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-1.53	8.61	0.23	-1.13
2012	4.97	2.41	-0.02	0.17	-4.48	3.39	1.79	1.16	2.69	-0.51	0.89	0.72
2013	2.37	-0.28	1.72	1.38	-3.45	-4.23	3.63	-2.03	2.94	3.32	-0.51	0.26
2014	-2.08	3.92	0.91	1.70	1.97	2.00	-1.40	2.89	-3.97	1.38	1.53	-0.80
2015	1.47	2.18	-1.99	1.71	-0.86	-2.50	-0.05	-4.78	-2.75	5.46	-1.39	-1.35
2016	-1.62	2.12	5.88	1.87	-1.32	3.91	2.86	-0.50	0.56	-1.56	-1.93	0.91
2017	2.95	2.50	0.38	1.15	1.08	-0.69	2.18	1.25	0.19	0.73	2.14	2.63
2018	3.16	-4.76	-0.14	-0.48	-0.18	0.37	1.67	-0.16	-0.16	-4.25	1.52	-4.11
2019	6.24	1.17	2.34	1.75	-2.70	5.18	0.49	1.44	0.35	1.20	1.33	2.80
2020	0.35	-5.01	-8.39	9.26	2.95	2.33	6.66	3.10	-2.35	-2.00	7.75	3.88
2021	-1.17	-0.38	2.42	3.04	2.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00



Key Performance Metrics

Metric	Strategy
Risk-Free Rate	0.0%
Time in Market	100.0%
Cumulative Return	144.73%
CAGR%	9.68%
Sharpe	0.88
Sortino	1.22
Max Drawdown	-22.86%
Longest DD Days	506
Volatility (ann.)	11.24%
Calmar	0.42
Skew	-0.98
Kurtosis	19.11
Expected Daily %	0.04%
Expected Monthly %	0.77%
Expected Yearly %	8.48%
Kelly Criterion	8.51%
Risk of Ruin	0.0%
Daily Value-at-Risk	-1.13%
Expected Shortfall (cVaR)	-1.13%
Payoff Ratio	0.95
Profit Factor	1.18
Common Sense Ratio	1.23
CPC Index	0.62
Tail Ratio	1.04
Outlier Win Ratio	3.84
Outlier Loss Ratio	3.84
MTD	2.63%
3M	5.69%
6M	10.16%
YTD	6.65%
1Y	29.37%
3Y (ann.)	13.89%

Metric	Strategy
5Y (ann.)	12.01%
10Y (ann.)	9.68%
All-time (ann.)	9.68%
Best Day	6.6%
Worst Day	-8.11%
Best Month	9.26%
Worst Month	-8.39%
Best Year	23.52%
Worst Year	-7.58%
Avg. Drawdown	-1.33%
Avg. Drawdown Days	20
Recovery Factor	6.33
Ulcer Index	inf
Avg. Up Month	2.44%
Avg. Down Month	-2.0%
Win Days %	55.38%
Win Month %	63.25%
Win Quarter %	72.5%
Win Year %	81.82%

EOY Returns

Year	Return	Cumulative
2011	6.27%%	5.99%
2012	13.24%%	13.67%
2013	5.18%%	4.84%
2014	7.98%%	8.04%
2015	-4.71%%	-5.13%
2016	11.31%%	11.41%
2017	16.43%%	17.7%
2018	-7.4%%	-7.58%
2019	21.4%%	23.52%
2020	19.3%%	18.41%
2021	6.64%%	6.65%

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2020-02-20	2020-07-08	-22.86%	139
2015-04-28	2016-06-30	-15.08%	429
2018-01-29	2019-06-19	-14.35%	506
2013-05-09	2013-10-29	-10.07%	173
2011-11-09	2012-01-18	-7.09%	70
2012-04-03	2012-07-30	-5.88%	118
2014-08-29	2015-01-21	-5.81%	145
2020-09-03	2020-11-11	-5.62%	69
2016-09-07	2017-02-10	-5.61%	156
2013-10-30	2014-02-27	-4.59%	120