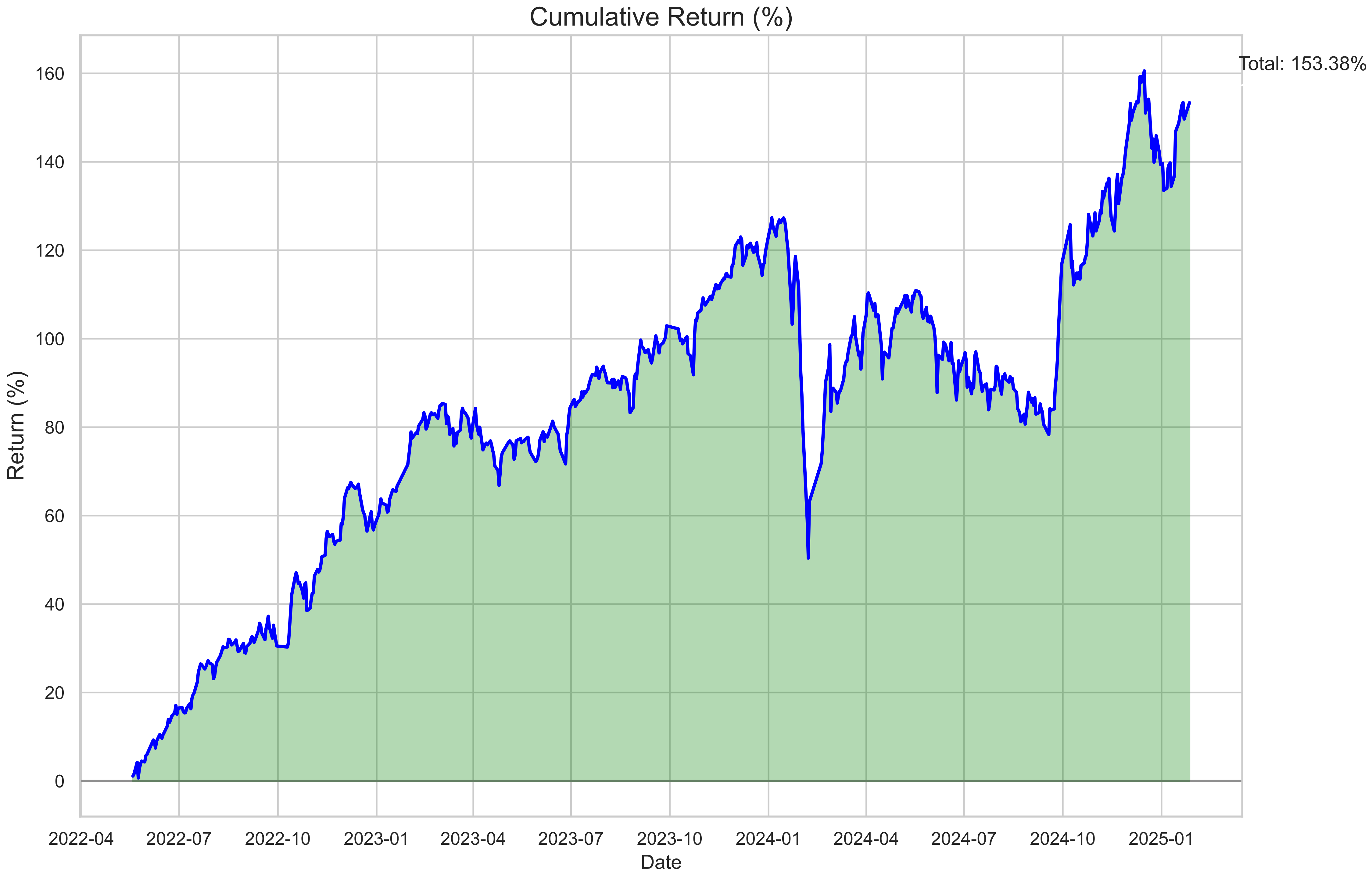
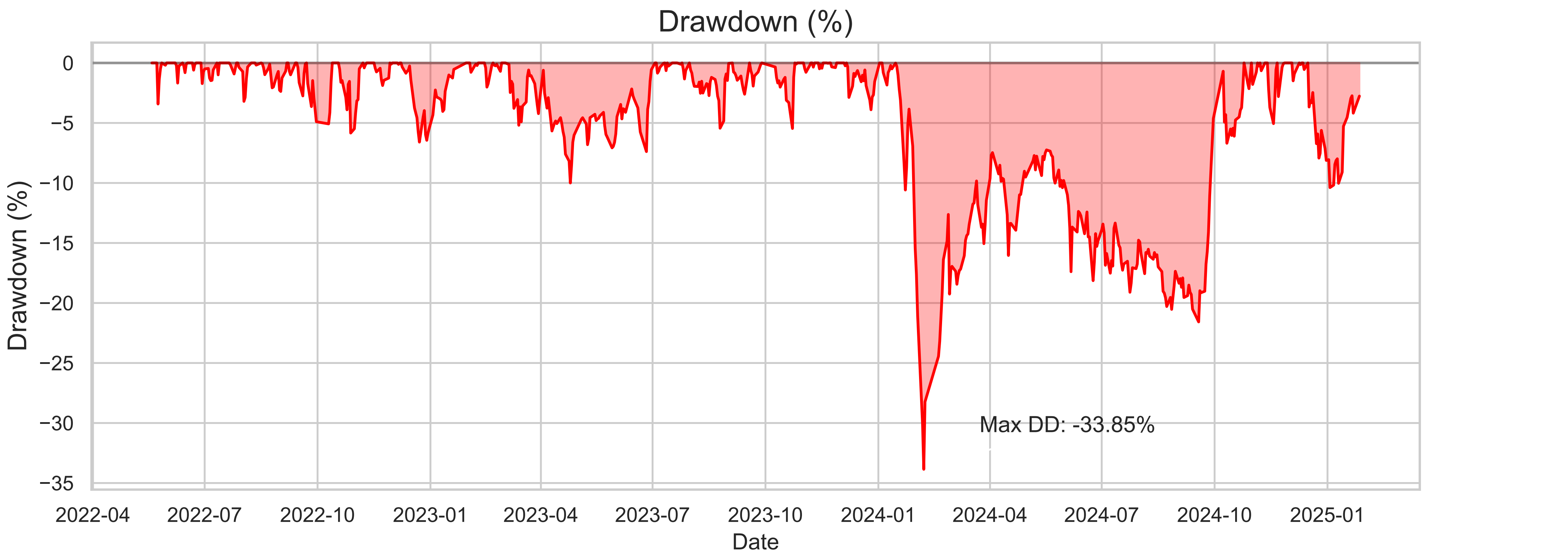
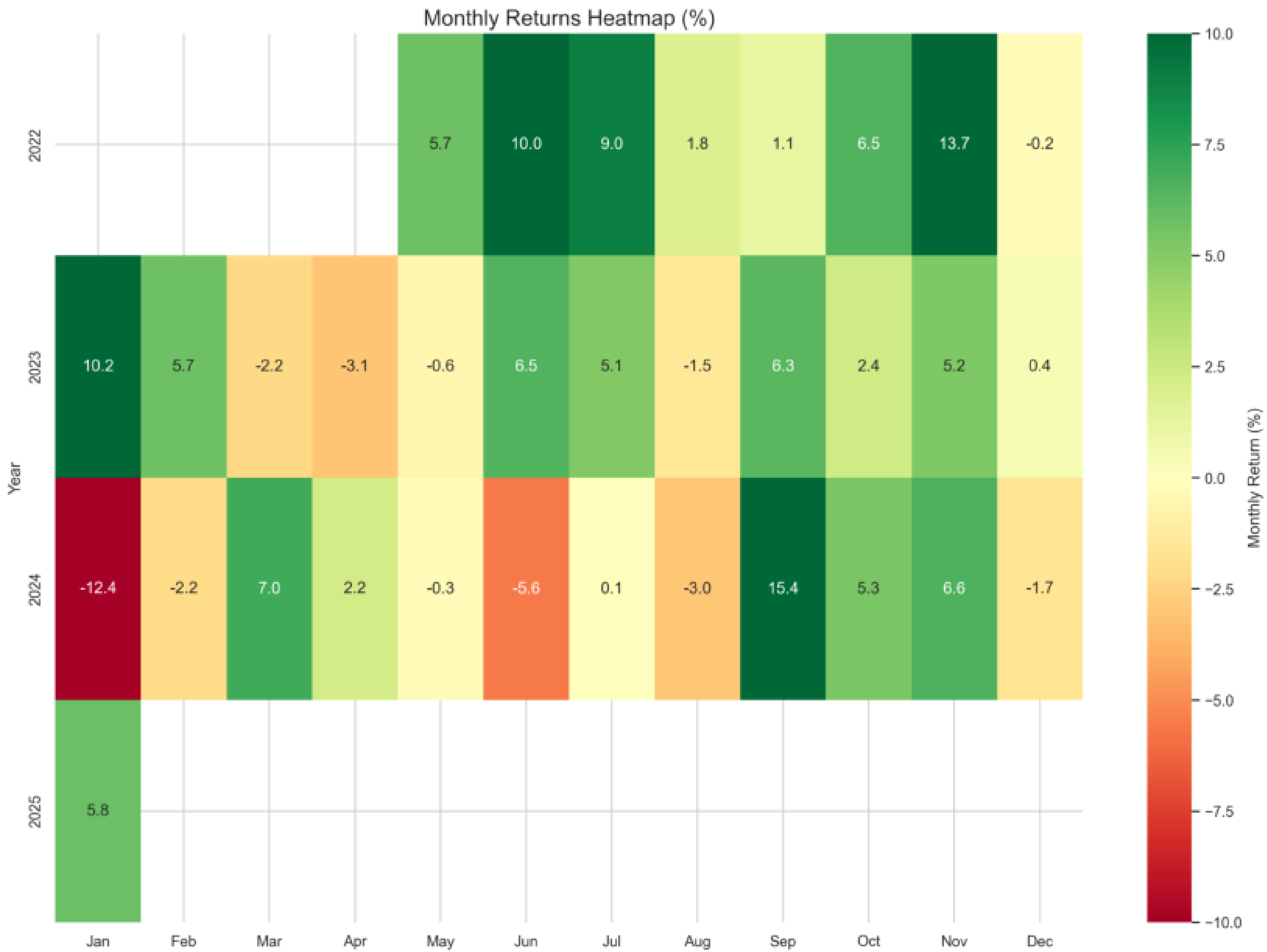
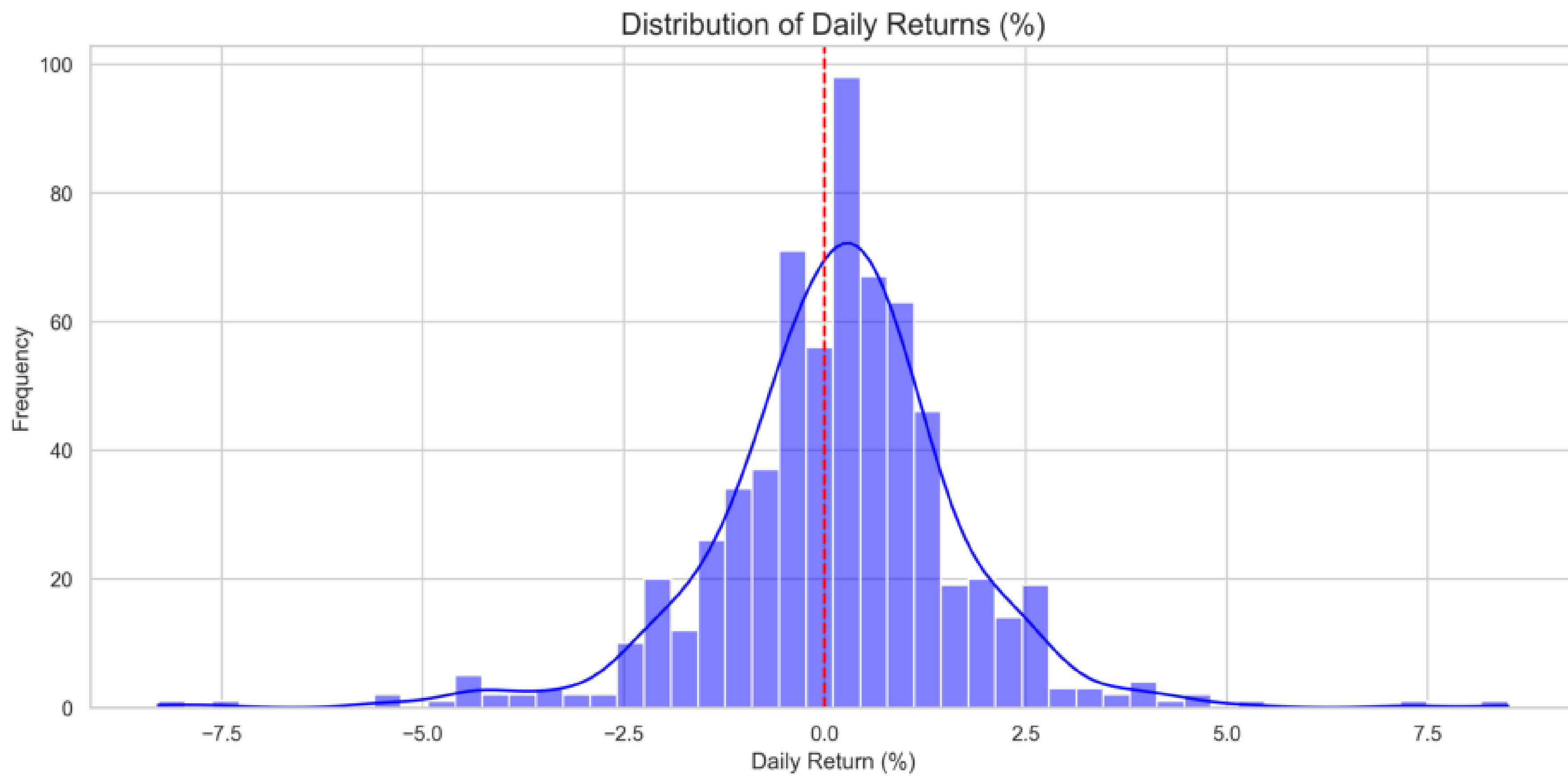
Portfolio Performance Statistics

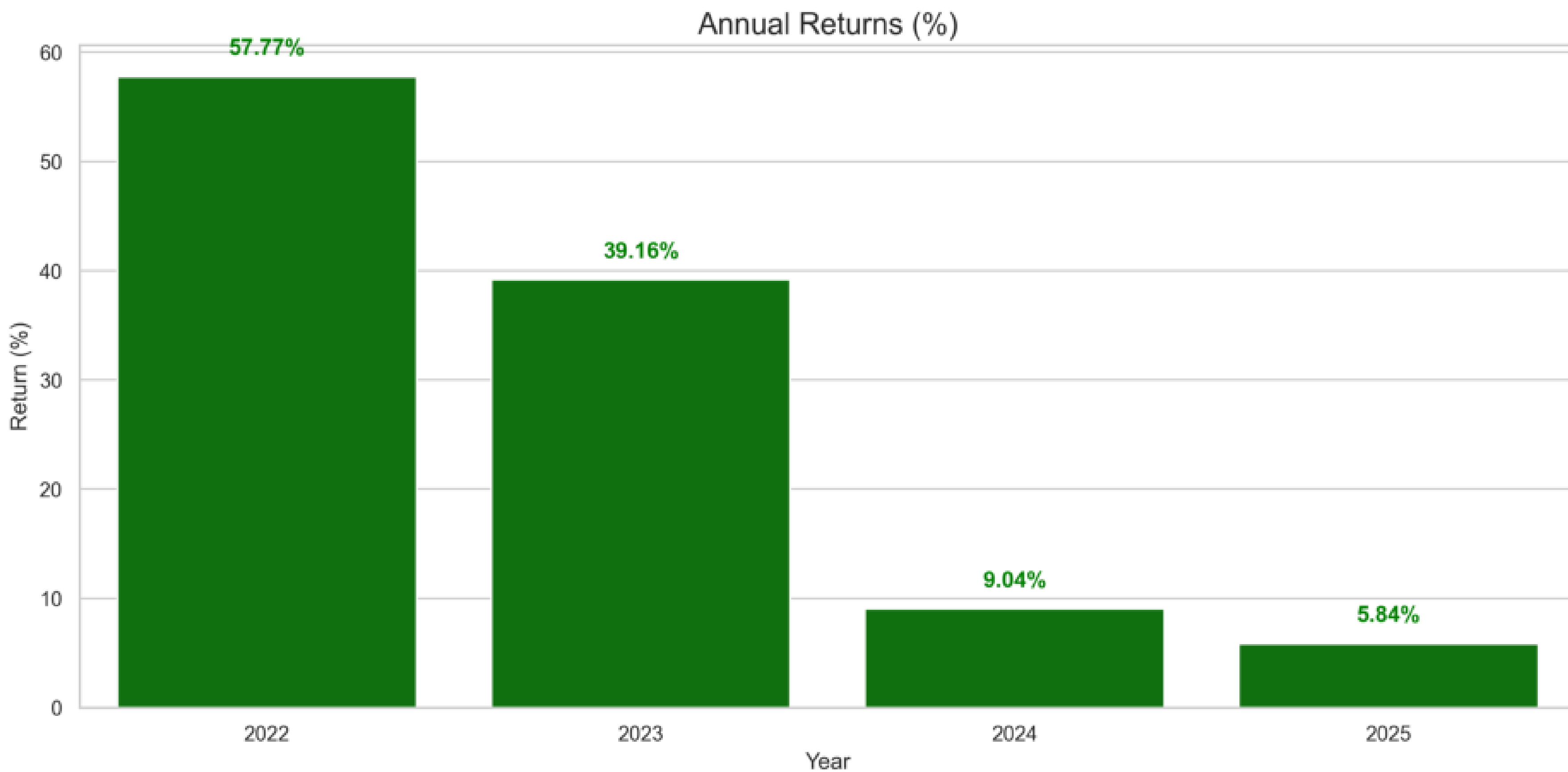
Total Return (%)	153.38
Annualized Return (%)	43.32
Annualized Volatility (%)	24.69
Sharpe Ratio	1.75
Sortino Ratio	2.29
Maximum Drawdown (%)	-33.85
Maximum Drawdown Date	2024-02-07
Win Rate (%)	57.60
Win/Loss Days	375/276
Average Win (%)	1.10
Average Loss (%)	-1.13
Profit Factor	1.32


Cumulative Return (%)
Total: 153.38%
Return (%)
0
20
40
60
80
100
120
140
160
2022-04
2022-07
2022-10
2023-01
2023-04
2023-07
2023-10
2024-01
2024-04
2024-07
2024-10
2025-01
Date

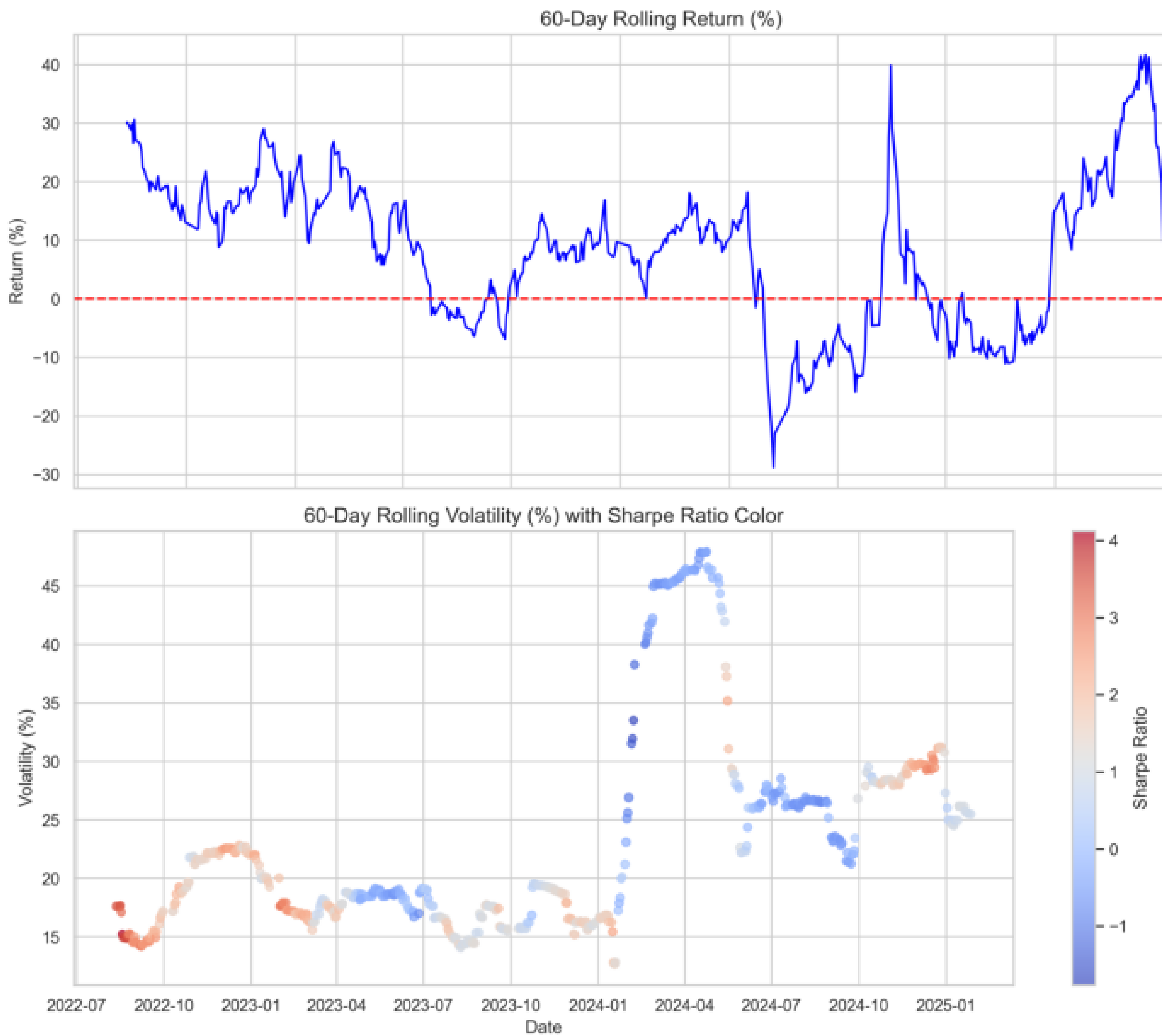

Drawdown (%)
Max DD: -33.85%
Drawdown (%)
0
-5
-10
-15
-20
-25
-30
-35
2022-04
2022-07
2022-10
2023-01
2023-04
2023-07
2023-10
2024-01
2024-04
2024-07
2024-10
2025-01
Date


Monthly Returns Heatmap (%)
Year
2022
2023
2024
2025
Jan
Feb
Mar
Apr
May
Jun
Jul
Aug
Sep
Oct
Nov
Dec
5.7
10.0
9.0
1.8
1.1
6.5
13.7
-0.2
10.2
5.7
-2.2
-3.1
-0.6
6.5
5.1
-1.5
6.3
2.4
5.2
0.4
-12.4
-2.2
7.0
2.2
-0.3
-5.6
0.1
-3.0
15.4
5.3
6.6
-1.7
5.8
Monthly Return (%)
10.0
7.5
5.0
2.5
0.0
−2.5
−5.0
−7.5
−10.0


Distribution of Daily Returns (%)
Frequency
Daily Return (%)
0
20
40
60
80
100
−7.5
−5.0
−2.5
0.0
2.5
5.0
7.5



Annual Returns (%)
57.77%
39.16%
9.04%
5.84%
60
50
40
30
20
10
0
Return (%)
2022
2023
2024
2025
Year


60-Day Rolling Return (%)
Return (%)
40
30
20
10
0
−10
−20
−30
60-Day Rolling Volatility (%) with Sharpe Ratio Color
Volatility (%)
45
40
35
30
25
20
15
2022-07
2022-10
2023-01
2023-04
2023-07
2023-10
2024-01
2024-04
2024-07
2024-10
2025-01
Date
Sharpe Ratio
4
3
2
1
0
−1