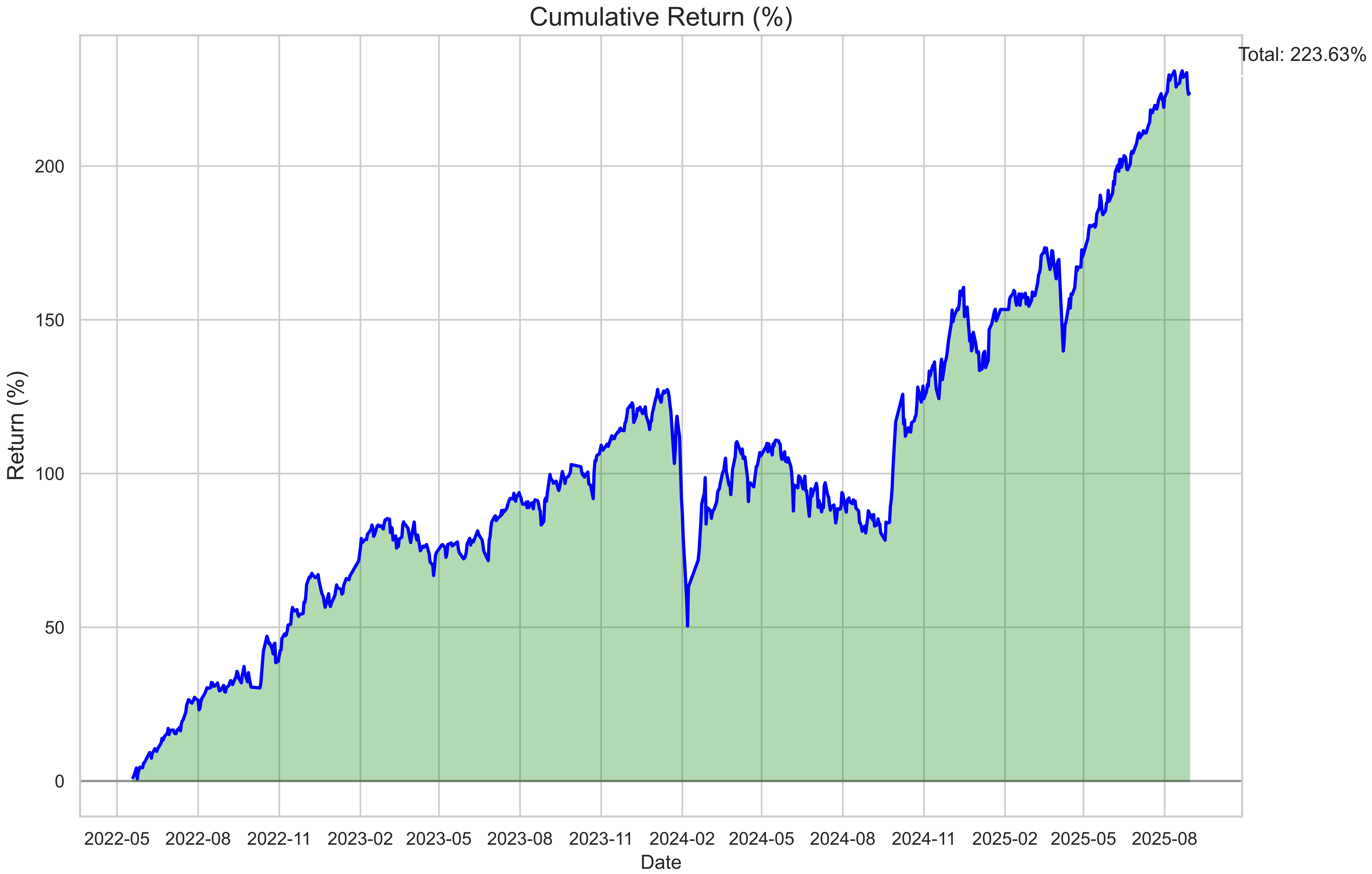
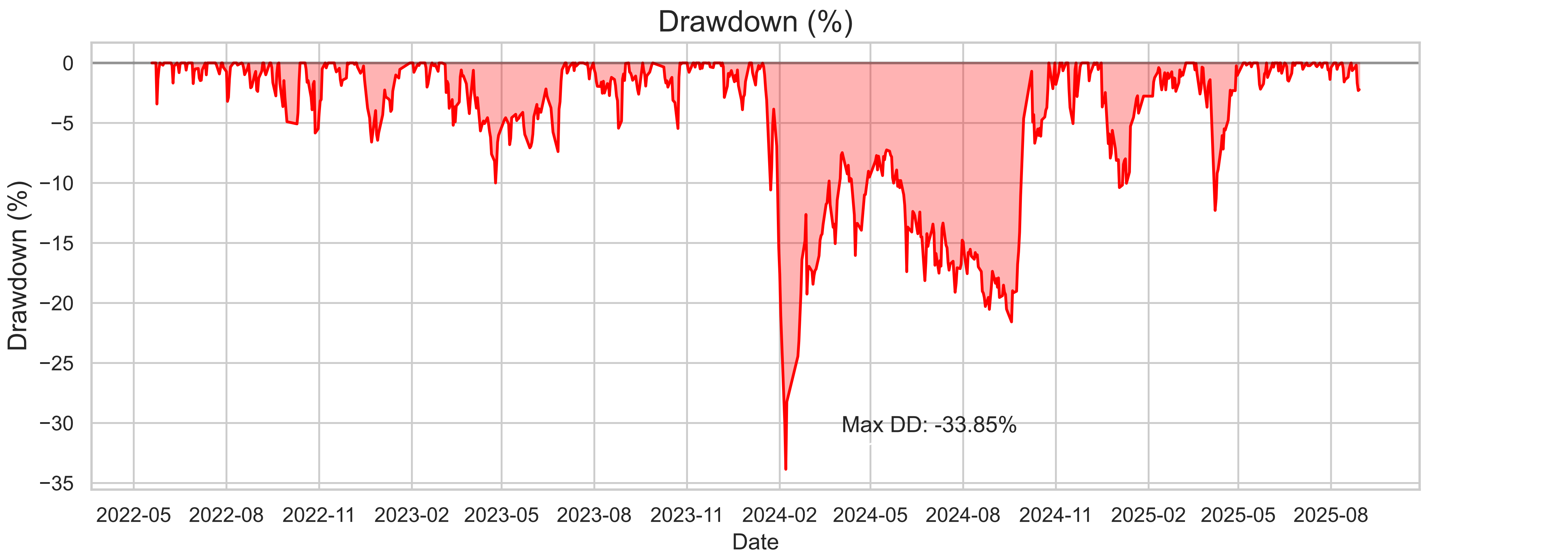
Portfolio Performance Statistics

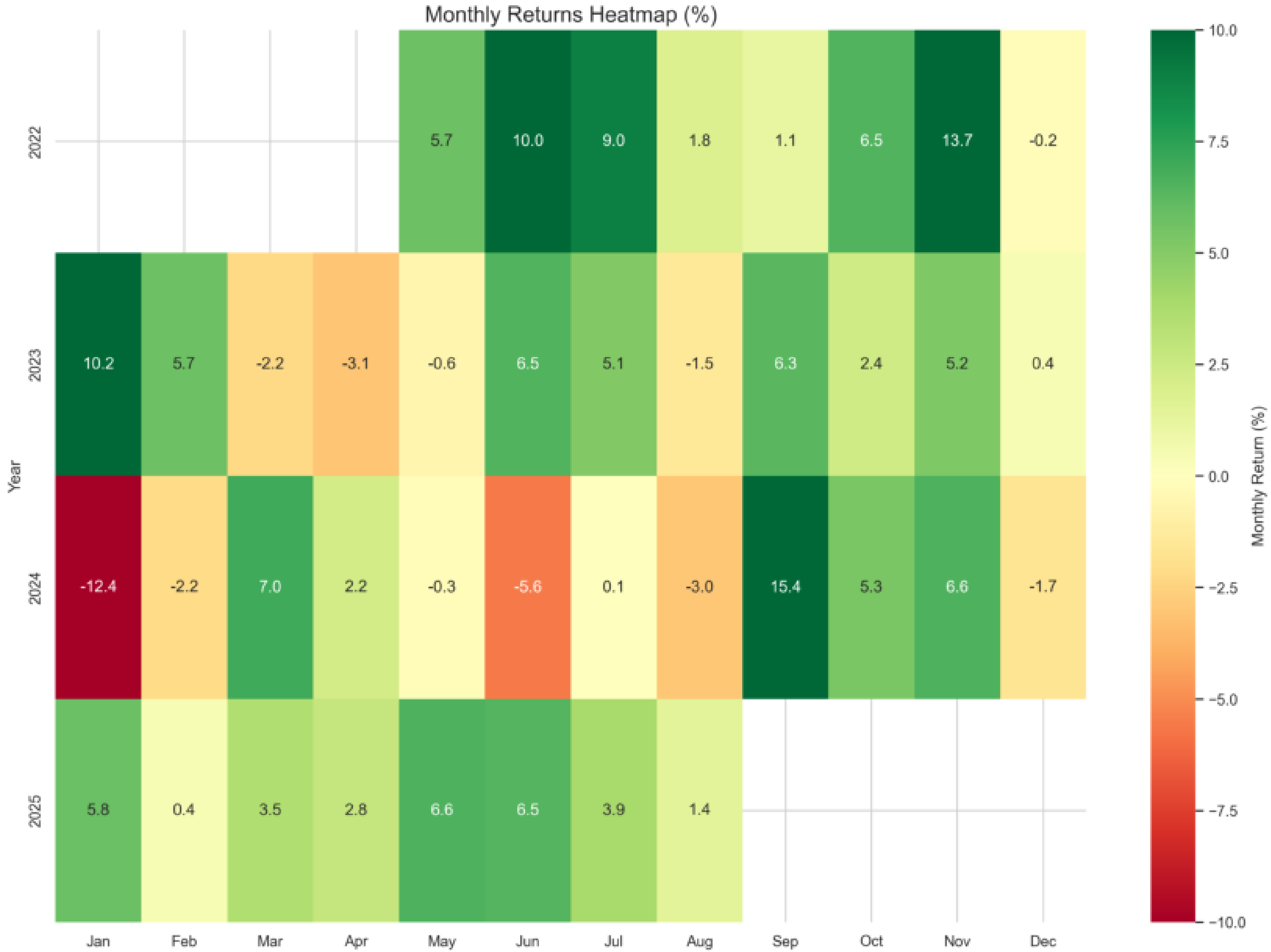
Total Return (%)	223.63
Annualized Return (%)	45.17
Annualized Volatility (%)	23.66
Sharpe Ratio	1.78
Sortino Ratio	2.20
Maximum Drawdown (%)	-33.85
Maximum Drawdown Date	2024-02-07
Win Rate (%)	58.44
Win/Loss Days	464/328
Average Win (%)	1.03
Average Loss (%)	-1.08
Profit Factor	1.36

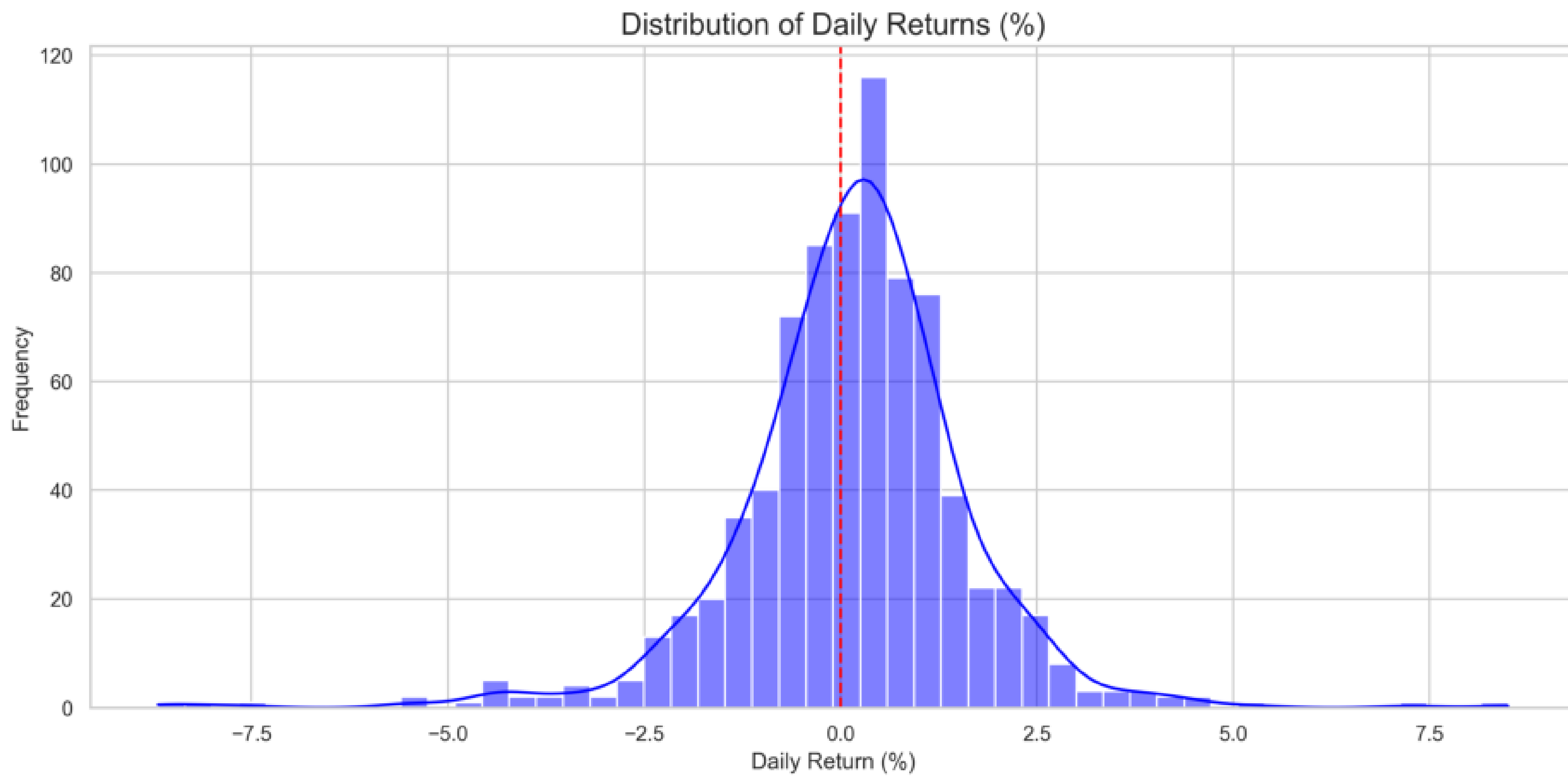


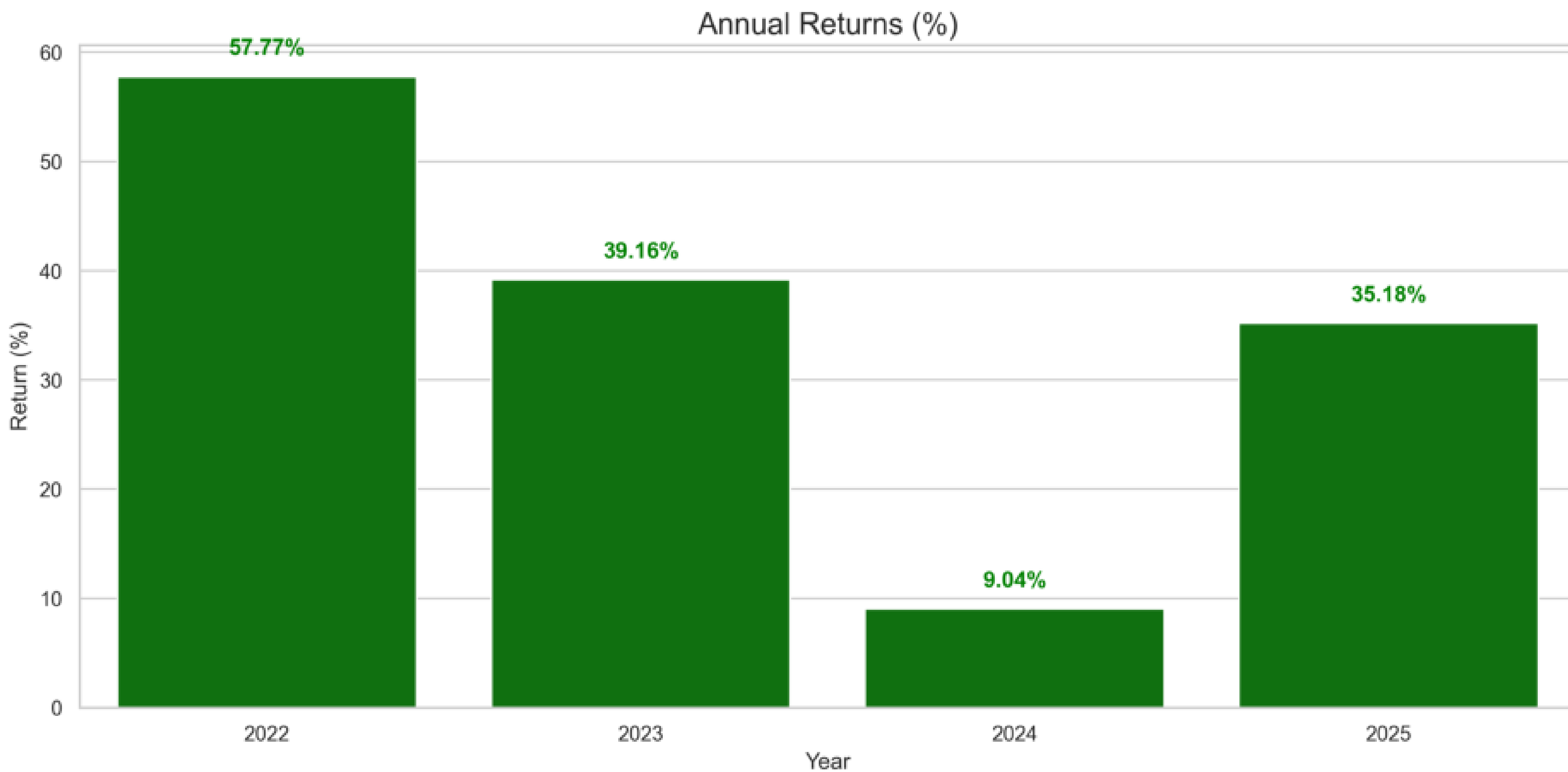
Cumulative Return (%)
Total: 223.63%
Return (%)
200
150
100
50
0
2022-05
2022-08
2022-11
2023-02
2023-05
2023-08
2023-11
2024-02
2024-05
2024-08
2024-11
2025-02
2025-05
2025-08
Date



Drawdown (%)
Max DD: -33.85%
Drawdown (%)
0
−5
−10
−15
−20
−25
−30
−35
2022-05
2022-08
2022-11
2023-02
2023-05
2023-08
2023-11
2024-02
2024-05
2024-08
2024-11
2025-02
2025-05
2025-08
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
0.4
3.5
2.8
6.6
6.5
3.9
1.4
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
0
20
40
60
80
100
120
−7.5
−5.0
−2.5
0.0
2.5
5.0
7.5
Daily Return (%)



Annual Returns (%)
57.77%
39.16%
9.04%
35.18%
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
10
2022-09
2023-01
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01
2025-05
2025-09
Date
Sharpe Ratio
4
3
2
1
0
−1