



Key Performance Metrics

Metric	Strategy
Risk-Free Rate	0.0%
Time in Market	82.0%
Cumulative Return	1,817.85%
CAGR%	24.57%
Sharpe	3.45
Sortino	5.95
Sortino/√2	4.21
Max Drawdown	-26.05%
Longest DD Days	826
Volatility (ann.)	32.29%
Calmar	0.94
Skew	0.13
Kurtosis	2.04
Expected Daily %	0.42%
Expected Monthly %	1.84%
Expected Yearly %	21.76%
Kelly Criterion	28.5%
Risk of Ruin	0.0%
Daily Value-at-Risk	-2.9%
Expected Shortfall (cVaR)	-2.9%
Gain/Pain Ratio	0.9
Gain/Pain (1M)	2.19
Payoff Ratio	1.25
Profit Factor	1.9
Common Sense Ratio	2.69
CPC Index	1.43
Tail Ratio	1.42
Outlier Win Ratio	4.14
Outlier Loss Ratio	3.14
MTD	-2.02%
3M	7.73%
6M	0.18%
YTD	-2.02%
1Y	-3.22%
3Y (ann.)	11.55%
5Y (ann.)	18.48%
10Y (ann.)	27.32%
All-time (ann.)	24.57%
Best Day	9.1%
Worst Day	-8.04%
Best Month	20.35%
Worst Month	-8.98%
Best Year	92.03%
Worst Year	-11.77%
Avg. Drawdown	-3.23%
Avg. Drawdown Days	55
Recovery Factor	69.79
Ulcer Index	0.99
Avg. Up Month	4.62%
Avg. Down Month	-2.91%
Win Days %	60.25%
Win Month %	66.89%
Win Quarter %	72.22%
Win Year %	73.33%

EOY Returns

Year	Return	Cumulative
2007	-2.33%%	-2.54%
2008	-11.72%%	-11.77%
2009	20.12%%	20.62%
2010	47.32%%	57.54%
2011	40.61%%	48.31%
2012	39.24%%	46.14%
2013	66.75%%	92.03%
2014	12.06%%	11.94%
2015	8.29%%	7.82%
2016	30.44%%	34.21%
2017	23.87%%	26.06%
2018	1.27%%	0.69%
2019	38.22%%	44.54%
2020	-1.72%%	-3.16%
2021	-2.0%%	-2.02%

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2007-09-02	2009-12-06	-26.05%	826
2020-01-05	2020-12-13	-14.03%	343
2014-11-30	2015-06-14	-10.41%	196
2019-08-04	2019-10-20	-9.88%	77
2010-06-27	2010-09-26	-9.77%	91
2018-02-04	2018-07-08	-8.59%	154
2017-01-01	2017-06-25	-7.90%	175
2015-06-21	2015-11-29	-7.79%	161
2015-12-13	2016-05-29	-6.72%	168
2018-07-15	2018-09-02	-6.40%	49

Monthly Returns (%)												
2007	0.00	0.00	0.00	0.00	0.00	0.00	3.33	-0.10	-2.02	-0.65	-3.01	
2008	-5.04	0.00	-4.34	4.23	0.78	-8.98	-2.84	3.15	1.38	0.00	0.00	0.00
2009	-2.92	0.00	0.00	0.49	-4.47	-2.55	4.54	7.05	4.86	2.38	9.76	0.72
2010	-0.32	3.35	7.67	9.08	-2.66	3.24	-3.07	0.49	5.01	17.45	3.01	4.70
2011	16.46	3.01	-0.30	3.55	3.98	1.69	8.04	-2.25	0.00	0.00	0.00	7.24
2012	8.78	9.35	0.46	4.20	-4.09	2.76	4.30	2.32	7.19	2.89	-1.36	2.58
2013	20.35	0.48	7.32	1.16	3.00	12.36	9.71	-2.07	2.59	3.12	3.08	7.86
2014	-0.12	-0.36	3.41	1.07	0.68	5.74	4.57	2.26	-2.47	0.25	0.44	-3.73
2015	-4.24	4.79	0.24	4.61	-0.03	3.48	-3.76	-4.01	0.00	3.37	5.73	-1.90
2016	-4.76	0.00	1.00	4.58	4.14	-1.53	6.89	2.31	1.22	0.26	7.88	8.88
2017	-6.61	3.25	-4.04	-0.47	2.49	6.50	2.13	-1.87	10.03	7.42	3.08	2.70
2018	4.51	-5.77	-2.05	0.00	-0.97	7.03	-1.99	4.49	-2.27	-1.53	0.00	-0.07
2019	-0.96	5.49	4.37	8.45	1.76	2.42	1.36	-8.36	5.69	8.54	2.85	7.02
2020	-4.34	0.91	-8.00	0.00	4.76	1.04	-3.05	2.55	-8.02	8.23	4.37	-0.28
2021	-2.02	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC

