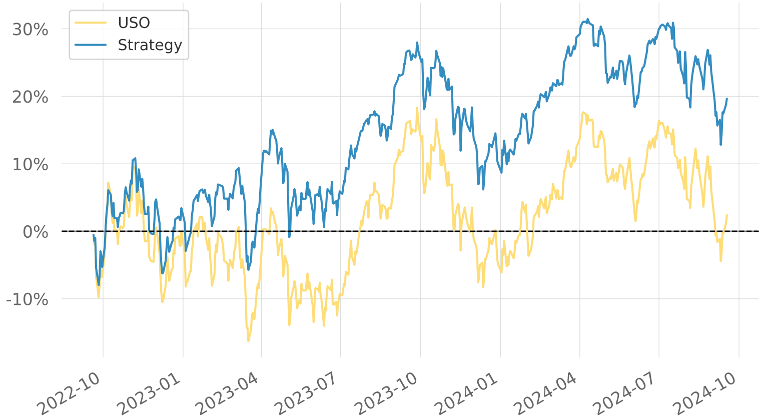
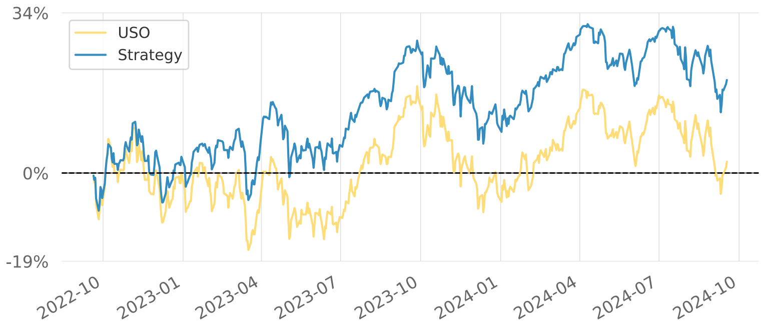
USOI 績效報告 20 Sep, 2022 - 17 Sep, 2024

Benchmark is USO | Generated by QuantStats (v. 0.0.62)

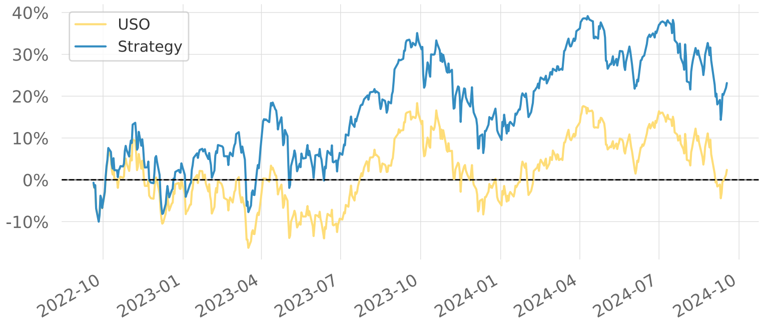
Cumulative Returns vs Benchmark



Cumulative Returns vs Benchmark (Log Scaled)



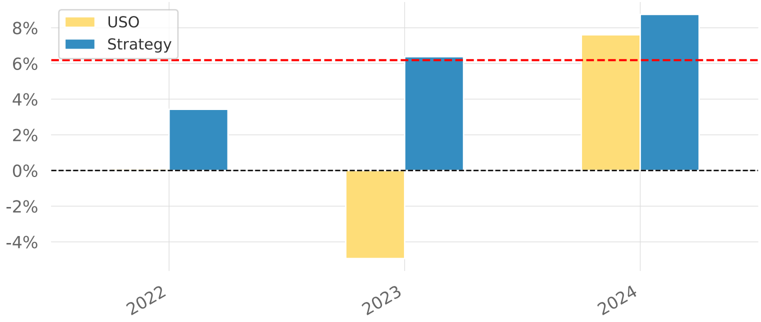
Cumulative Returns vs Benchmark (Volatility Matched)



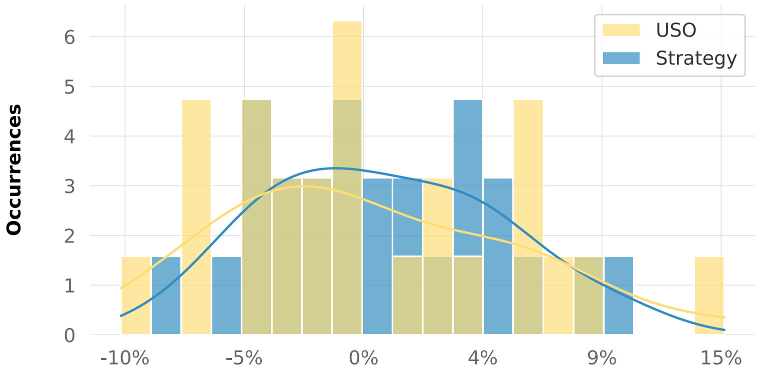
EOY Returns vs Benchmark

Key Performance Metrics

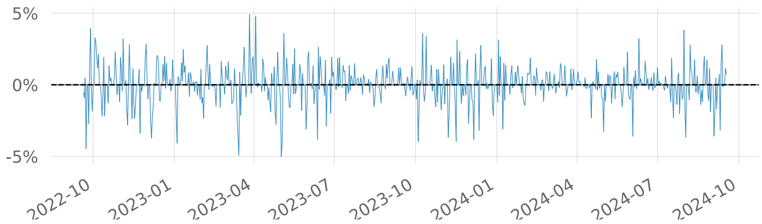
Metric	USO	Strategy
Risk-Free Rate	0.0%	0.0%
Time in Market	100.0%	100.0%
Cumulative Return	2.38%	19.65%
CAGR﹪	0.82%	6.41%
Sharpe	0.19	0.5
Prob. Sharpe Ratio	60.49%	75.84%
Smart Sharpe	0.17	0.44
Sortino	0.26	0.69
Smart Sortino	0.23	0.61
Sortino/√2	0.19	0.49
Smart Sortino/√2	0.16	0.43
Omega	1.09	1.09
Max Drawdown	-23.64%	-17.03%
Longest DD Days	356	182
Volatility (ann.)	29.88%	23.64%
R^2	0.94	0.94
Information Ratio	0.04	0.04
Calmar	0.03	0.38
Skew	-0.18	-0.32
Kurtosis	0.07	1.01
Expected Daily	0.0%	0.04%
Expected Monthly	0.09%	0.72%
Expected Yearly	0.79%	6.16%
Kelly Criterion	0.44%	5.28%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-3.07%	-2.4%
Expected Shortfall (cVaR)	-3.07%	-2.4%
Max Consecutive Wins	8	8
Max Consecutive Losses	7	6
Gain/Pain Ratio	0.03	0.09
Gain/Pain (1M)	0.21	0.62



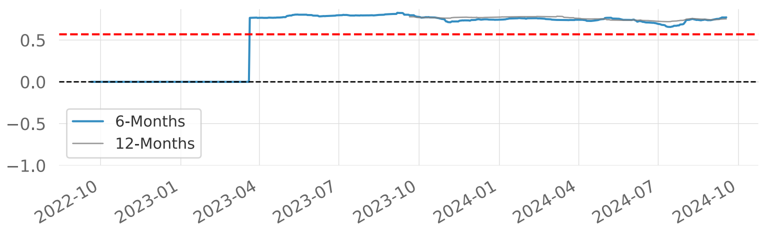
Distribution of Monthly Returns



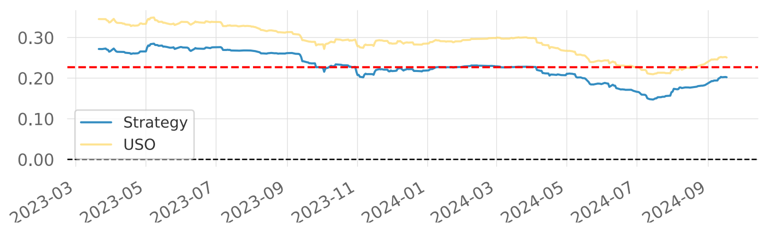
Daily Active Returns



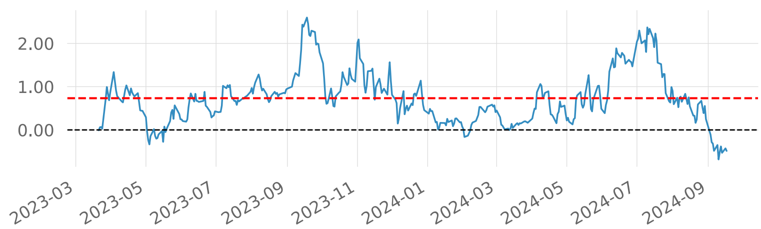
Rolling Beta to Benchmark



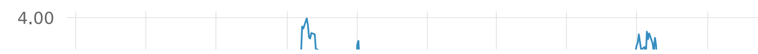
Rolling Volatility (6-Months)



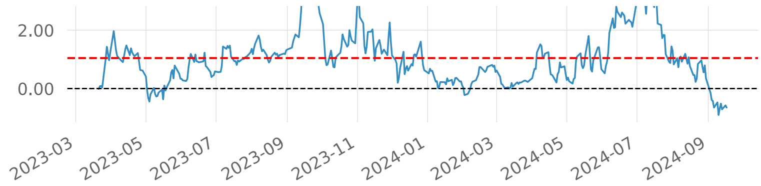
Rolling Sharpe (6-Months)



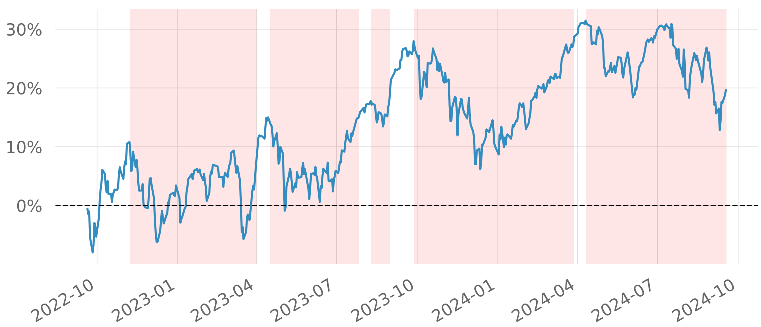
Rolling Sortino (6-Months)



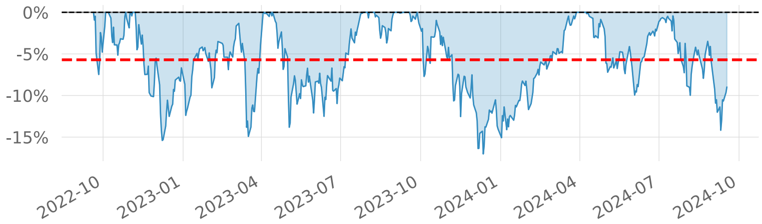
Metric	USO	Strategy
Payoff Ratio	0.95	1.0
Profit Factor	1.03	1.09
Common Sense Ratio	0.92	0.92
CPC Index	0.51	0.57
Tail Ratio	0.89	0.85
Outlier Win Ratio	2.66	3.54
Outlier Loss Ratio	2.82	3.78
MTD	-3.52%	-3.28%
3M	-5.73%	-3.86%
6M	-6.04%	-4.51%
YTD	7.61%	8.75%
1Y	-11.77%	-5.51%
3Y (ann.)	0.82%	6.41%
5Y (ann.)	0.82%	6.41%
10Y (ann.)	0.82%	6.41%
All-time (ann.)	0.82%	6.41%
Best Day	5.76%	4.91%
Worst Day	-5.43%	-5.02%
Best Month	15.14%	10.38%
Worst Month	-10.18%	-8.08%
Best Year	7.61%	8.75%
Worst Year	-4.94%	3.43%
Avg. Drawdown	-9.4%	-5.13%
Avg. Drawdown Days	101	41
Recovery Factor	0.48	1.38
Ulcer Index	0.12	0.07
Serenity Index	0.09	0.39
Avg. Up Month	6.5%	5.75%
Avg. Down Month	-4.41%	-3.3%
Win Days	51.41%	52.71%
Win Month	40.0%	52.0%
Win Quarter	44.44%	44.44%
Win Year	66.67%	100.0%
Beta	-	0.77
Alpha	-	0.07
Correlation	-	97.04%

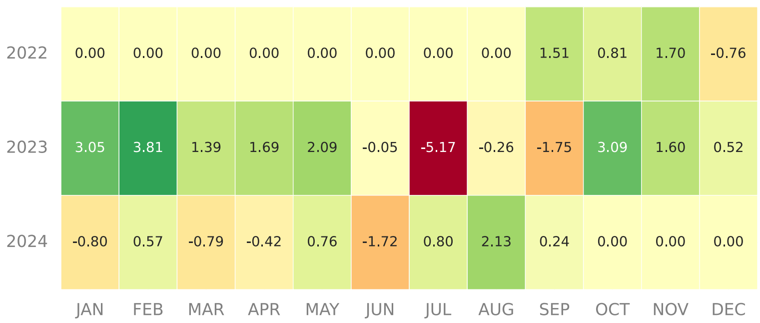


Strategy - Worst 5 Drawdown Periods

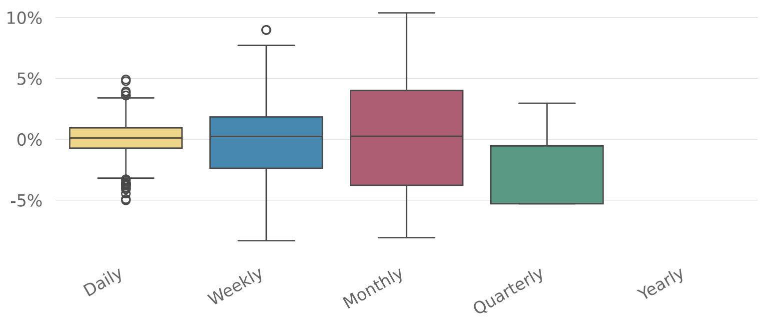


Underwater Plot





Strategy - Return Quantiles



Metric	USO	Strategy
Treynor Ratio	-	25.6%

EOY Returns vs Benchmark

Year	USO	Strategy	Multiplier	Won
2022	0.09%	3.43%	40.04	+
2023	-4.94%	6.38%	-1.29	+
2024	7.61%	8.75%	1.15	+

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2023-09-28	2024-03-27	-17.03%	182
2022-11-08	2023-03-31	-15.41%	144
2024-04-11	2024-09-17	-14.18%	160
2023-04-17	2023-07-26	-13.82%	101
2022-09-21	2022-10-03	-7.48%	13
2022-10-10	2022-10-26	-5.15%	17
2023-08-10	2023-08-30	-3.69%	21
2022-10-28	2022-10-31	-1.87%	4
2023-09-19	2023-09-26	-1.11%	8
2023-08-02	2023-08-02	-0.67%	1