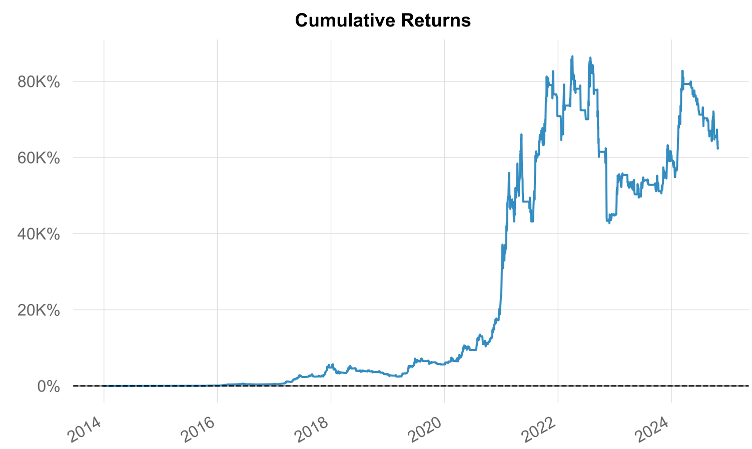
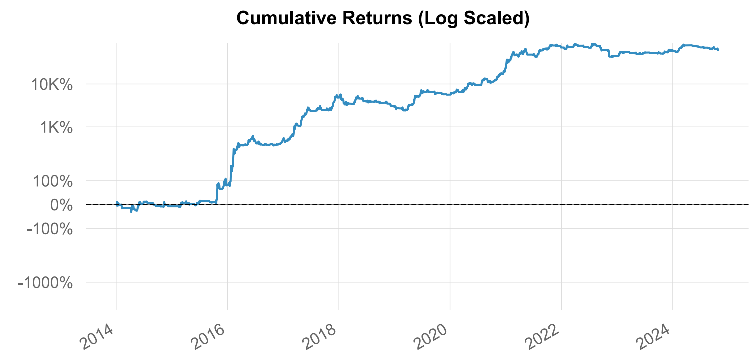
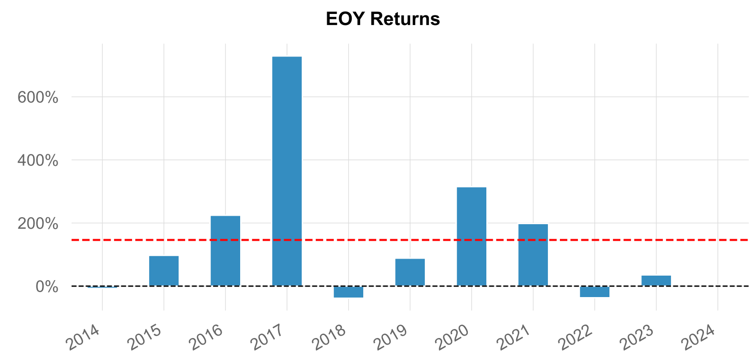
Strategy Tearsheet 1 Jan, 2014 - 26 Oct, 2024

Generated by QuantStats (v. 0.0.62)

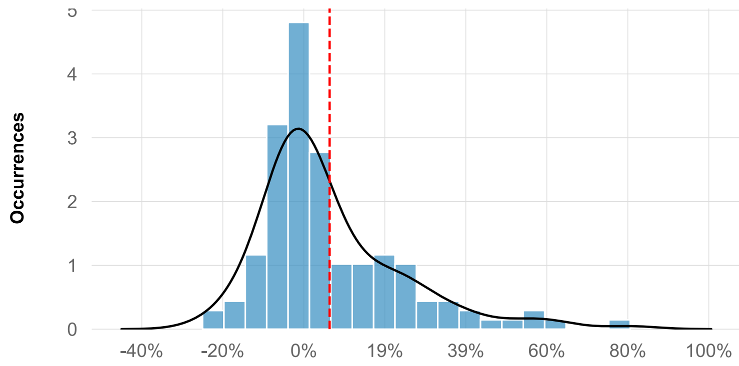




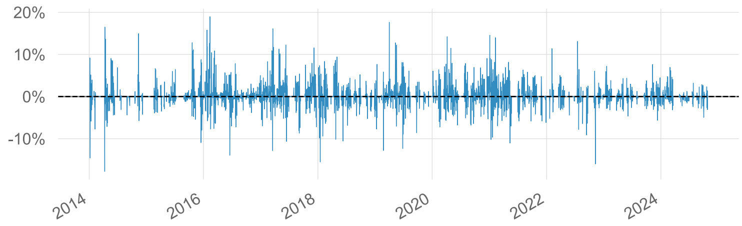


Key Performance Metrics

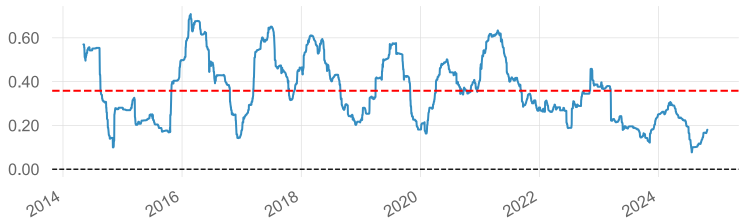
Metric	Strategy
Risk-Free Rate	0.0%
Time in Market	57.0%
Cumulative Return	62,496.05%
CAGR ﹪	50.79%
Sharpe	1.25
Prob. Sharpe Ratio	100.0%
Smart Sharpe	1.23
Sortino	2.03
Smart Sortino	2.0
Sortino/√2	1.44
Smart Sortino/√2	1.42
Omega	1.38
Max Drawdown	-56.92%
Longest DD Days	936
Volatility (ann.)	38.9%
Calmar	0.89
Skew	0.76
Kurtosis	11.08
Expected Daily	0.16%
Expected Monthly	5.08%
Expected Yearly	79.57%
Kelly Criterion	14.52%
Risk of Ruin	0.0%
Daily Value-at-Risk	-3.84%
Expected Shortfall (cVaR)	-3.84%
Max Consecutive Wins	9
Max Consecutive Losses	6
Gain/Pain Ratio	0.38
Gain/Pain (1M)	2.09



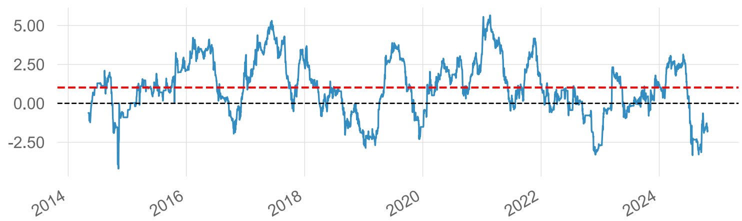
Daily Active Returns



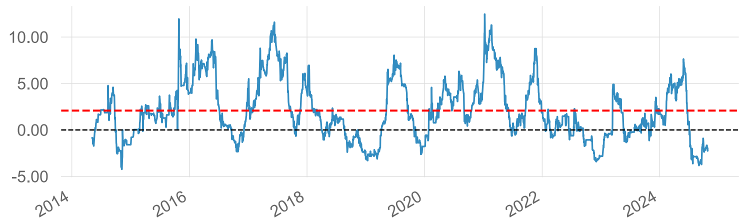
Rolling Volatility (6-Months)



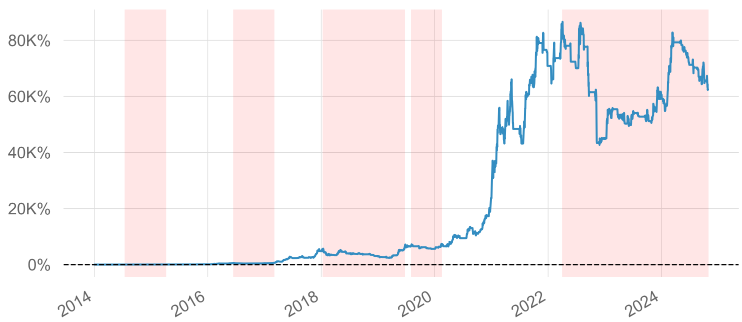
Rolling Sharpe (6-Months)



Rolling Sortino (6-Months)

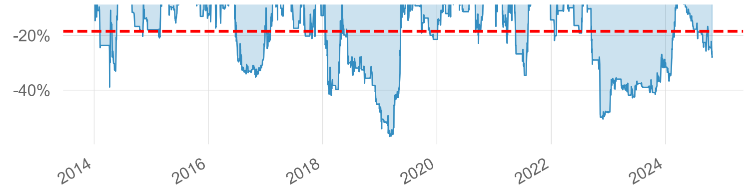


Strategy - Worst 5 Drawdown Periods



Metric	Strategy
Payoff Ratio	1.23
Profit Factor	1.38
Common Sense Ratio	1.88
CPC Index	0.9
Tail Ratio	1.37
Outlier Win Ratio	9.16
Outlier Loss Ratio	3.61
MTD	-10.06%
3M	-8.39%
6M	-21.15%
YTD	3.12%
1Y	22.14%
3Y (ann.)	-5.39%
5Y (ann.)	39.5%
10Y (ann.)	56.84%
All-time (ann.)	50.79%
Best Day	18.97%
Worst Day	-17.79%
Best Month	80.58%
Worst Month	-25.0%
Best Year	729.23%
Worst Year	-38.28%
Avg. Drawdown	-9.04%
Avg. Drawdown Days	44
Recovery Factor	13.38
Ulcer Index	0.23
Serenity Index	1.93
Avg. Up Month	17.98%
Avg. Down Month	-6.28%
Win Days	52.78%
Win Month	52.76%
Win Quarter	56.82%
Win Year	72.73%

EOY Returns



Year	Return	Cumulative
2014	4.56%%	-7.4%
2015	76.08%%	97.47%
2016	132.38%%	224.5%
2017	229.91%%	729.23%
2018	-36.23%%	-38.28%
2019	75.29%%	88.57%
2020	154.63%%	315.17%
2021	124.11%%	198.43%
2022	-38.28%%	-36.83%
2023	33.83%%	35.42%
2024	5.37%%	3.12%

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2018-01-14	2019-06-20	-56.92%	523
2022-04-05	2024-10-26	-50.60%	936
2014-01-07	2014-06-02	-38.89%	147
2016-06-17	2017-03-01	-35.29%	258
2021-05-12	2021-09-13	-34.61%	125
2020-08-18	2020-11-04	-22.94%	79
2021-02-22	2021-04-12	-22.85%	50
2021-12-01	2022-03-26	-21.88%	116
2019-08-06	2020-02-13	-21.47%	192
2017-09-02	2017-11-22	-21.17%	82