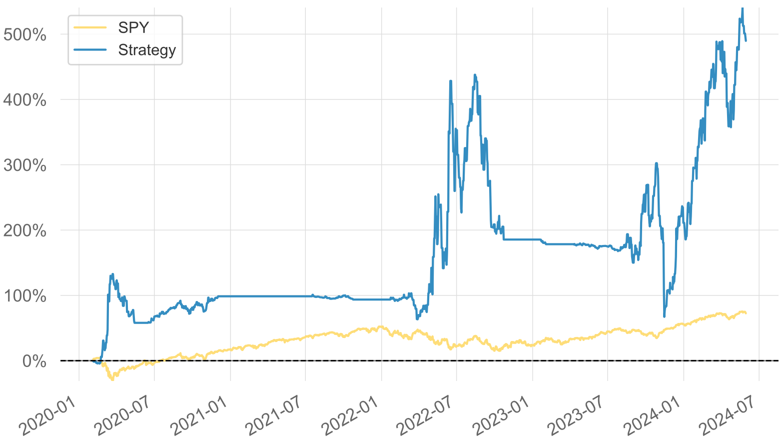
MLTrader Compared to SPY

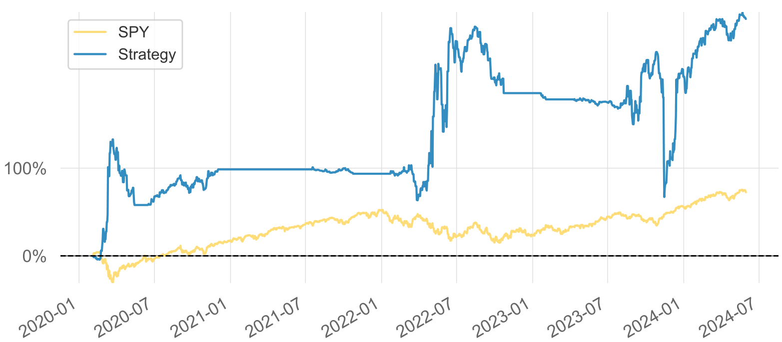
4 Feb, 2020 - 30 May, 2024

Benchmark is SPY | Generated by QuantStats (v. 0.3.1)

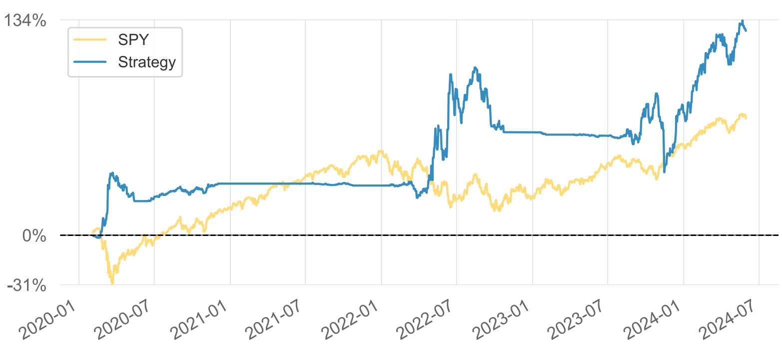
Cumulative Returns vs Benchmark



Cumulative Returns vs Benchmark (Log Scaled)



Cumulative Returns vs Benchmark (Log Scaled, Volatility Matched)



EOY Returns vs Benchmark

Annual Return ⓘ

50.79%

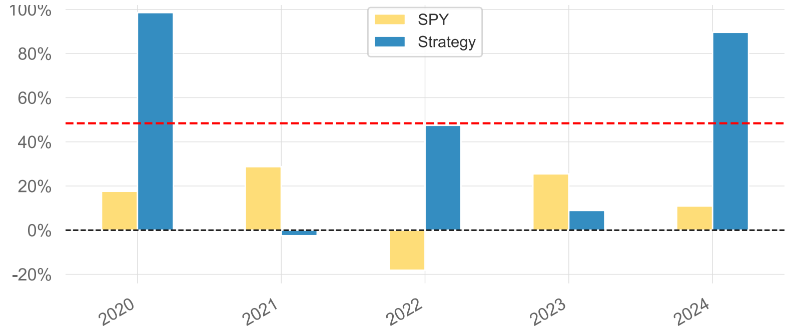
Total Return ⓘ	Max Drawdown ⓘ
490%	-68.94%
RoMaD ⓘ	Longest DD Days ⓘ
0.74	768
Sharpe ⓘ	Sortino ⓘ
0.89	1.49

Parameters Used

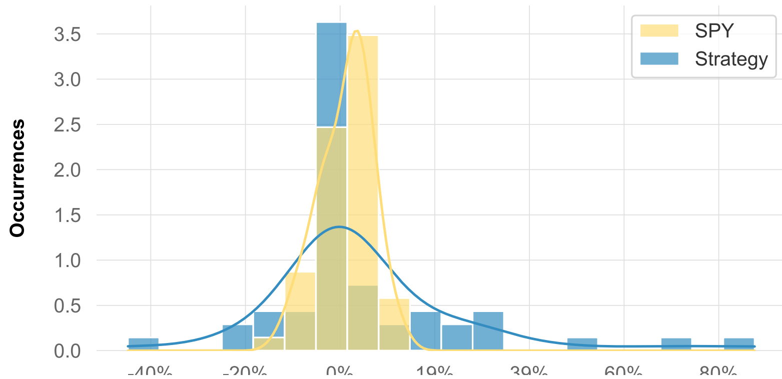
Parameter	Value
symbol	SPY
cash_at_risk	0.5

Key Performance Metrics

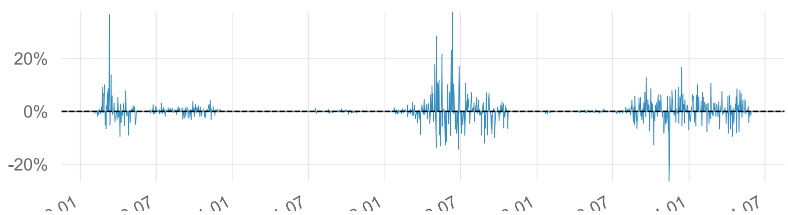
Metric	SPY	Strategy
Risk-Free Rate	5.24%	5.24%
Time in Market	69.0%	40.0%
Total Return	73%	490%
CAGR% (Annual Return)	13.45%	50.79%
Sharpe	0.45	0.89
RoMaD	0.4	0.74
Corr to Benchmark	1.0	-0.17
Prob. Sharpe Ratio	25.77%	47.32%
Smart Sharpe	0.43	0.85
Sortino	0.63	1.49
Smart Sortino	0.6	1.42
Sortino/√2	0.44	1.05



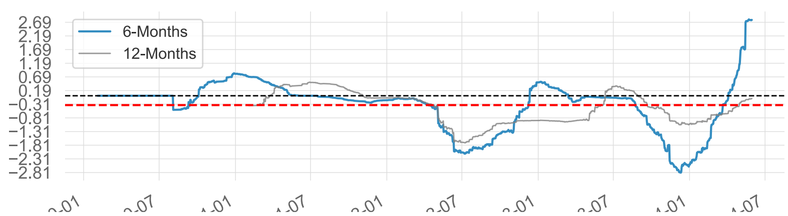
Distribution of Monthly Returns



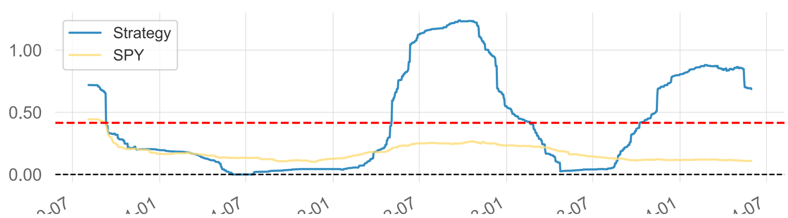
Daily Returns



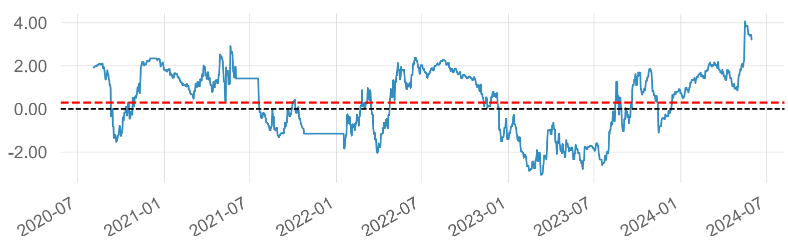
Rolling Beta to Benchmark



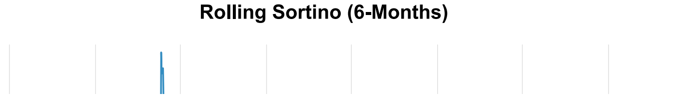
Rolling Volatility (6-Months)



Rolling Sharpe (6-Months)



Rolling Sortino (6-Months)



Metric	SPY	Strategy
Smart Sortino/√2	0.42	1.01
Omega	1.29	1.29
Max Drawdown	-33.68%	-68.94%
Longest DD Days	708	768
Volatility (ann.)	21.95%	60.17%
R^2	0.03	0.03
Information Ratio	0.03	0.03
Calmar	0.4	0.74
Skew	-0.58	2.62
Kurtosis	17.1	38.49
Expected Daily	0.03%	0.11%
Expected Monthly	1.05%	3.47%
Expected Yearly	11.52%	42.6%
Daily Value-at-Risk	-1.85%	-5.02%
Expected Shortfall (cVaR)	-1.85%	-5.02%
MTD	4.11%	25.64%
3M	3.56%	20.16%
6M	15.79%	168.87%
YTD	10.92%	89.62%
1Y	26.21%	113.95%
3Y (ann.)	8.65%	45.22%
5Y (ann.)	13.45%	50.79%
10Y (ann.)	13.45%	50.79%
All-time (ann.)	13.45%	50.79%
Best Day	9.06%	37.47%
Worst Day	-10.94%	-26.38%
Best Month	12.7%	87.58%
Worst Month	-12.44%	-44.83%
Best Year	28.77%	98.55%
Worst Year	-18.16%	-2.5%
Avg. Drawdown	-2.01%	-15.42%
Avg. Drawdown Days	20	85
Recovery Factor	1.93	3.67
Ulcer Index	0.1	0.3