Detailed Strategy Performance Report

Version: 1.3

Strategy Investment Horizon: single-day

Method of Return Calculation: log-return

Size of Portfolio: 7,184,498.79

Execution Fees Included: True

Core Statistics

Start Date	2023-02-01	**End Date**	2023-05-04
Avg Annual ROR	15.18%	**Compound Annual ROR**	14.13%
Sharpe Ratio	22.56	**Sortino Ratio**	73.30
Calmar Ratio	373.21	**Maximum Drawdown**	-0.04%
Kelly Win% Edge(Trade)	0.70%	**Kelly Win% Edge(Daily)**	70.23%
Total Return	3.66%	**Avg Trade Duration**	3 min 16 sec
Total Profit	263,245.34	**Total Edge/Share**	0.76 cents
Total Commission	0.00	**Commission/Share**	0.00 cents
Total Net Profit	263,245.34	**Net Edge/Share**	0.76 cents
Market Beta(SPY)	-0.00	**Avg Daily Return**	5 bps
Trade Win Percentage	49.34%	**Daily Win Percentage**	87.69%
Trade Kelly Percentage	1.36%	**Daily Kelly Percentage**	85.09%
Avg Daily $ Risk	3,385,378.44	**Avg Daily $ Turnover**	66,752.87
Sharpe(ROIC)	19.66	**Compound Annual ROR(Avg Capital Risked)**	29.41%
Return Skewness	-0.31	**Return Kurtosis**	2.50
Profit Factor	33.70	**Information Coefficient**	N/A
Avg Profit/Loss(Trade P/L)	1.06	**Avg Profit/Loss(Daily P/L)**	4.73
Number of Years	0.25	**Percent Time in Market**	100.00%
Total Actual Trading Days	65	**Total Trading Days**	65
Number of Trades	63511	**Number of Traded Symbols**	30
Max Daily Gain	0.13%	**Max Daily Loss**	-0.04%
Information Ratio	1.42	**Semi-information Ratio**	4.62

ROIC Statistics

Avg Annual ROR(Avg Capital Risked)	34.19%	**Compound Annual ROR(Avg Capital Risked)**	29.41%

Kelly Win% Edge(ROIC Trade)	2.00%	Kelly Win% Edge(ROIC Daily)	60.01%
Market Beta(SPY ROIC)	0.01	-	-
Skewness(ROIC)	-0.53	Kurtosis(ROIC)	4.01
Sharpe(ROIC)	19.66	Sortino(ROIC)	29.94
Avg Profit/Loss(Trade ROIC)	1.11	Avg Profit/Loss(Daily ROIC)	2.61
Kelly Percentage(Trade ROIC)	3.79%	Kelly Percentage(Daily ROIC)	82.98%

Long/Short Statistics

Number of Trades(Long)	41955	Number of Trades(Short)	21556
Kelly Win% Edge(Long)	3.22%	Kelly Win% Edge(Short)	-3.78%
Total Profit(Long)	301,224.04	Total Profit(Short)	-37,978.70
Total Commission(Long)	202,361.63	Total Commission(Short)	28,035.67
Total Net Profit(Long)	98,862.41	Total Net Profit(Short)	-66,014.37
Total Return(Long)	1.38%	Total Return(Short)	-0.92%
Total Edge/Share(Long)	1.11 cents	Total Edge/Share(Short)	-0.52 cents
Commission/Share(Long)	0.74 cents	Commission/Share(Short)	0.38 cents
Net Edge/Share(Long)	0.36 cents	Net Edge/Share(Short)	-0.90 cents
Trade Win Percentage(Long)	53.27%	Trade Win Percentage(Short)	35.18%
Daily Win Percentage(Long)	N/A	Daily Win Percentage(Short)	N/A
Profit Factor(Long)	1.14	Profit Factor(Short)	0.85
Avg Profit/Loss(Long)	1.00	Avg Profit/Loss(Short)	1.57

Long-term Statistics

Daily Volatility	3 bps	Monthly Volatility	18 bps
Quarterly Volatility	31 bps	Annual Volatility	62 bps

Avg Daily Return	5 bps	**Avg Daily Profit**	4,049.93
Avg Monthly ROR	1.20%	**Avg Quarterly ROR**	3.60%
Daily Win Percentage	87.69%	**Monthly Win Percentage**	100.00%
Quarterly Win Percentage	100.00%	**Annual Win Percentage**	100.00%
Avg Daily Turnover Rate	0.93%	**Avg Monthly Turnover Rate**	33727.65%
Avg Quarterly Turnover Rate	67455.30%	**Avg Annual Turnover Rate**	134910.60%

Annual Performance

Year	Return on Portfolio Size	Annualized Return Volatility	Sharpe	Profit	Market Participation
2023	3.66%	62 bps	22.38	263,245.34	100.00%

Monthly Performance

Month	Return on Portfolio Size	Annualized Return Volatility	Sharpe	Profit	Market Participation
2023 Feb	1.09%	54 bps	25.64	78,396.54	100.00%
2023 Mar	1.13%	65 bps	18.61	81,387.86	100.00%
2023 Apr	1.17%	64 bps	23.48	83,862.21	100.00%
2023 May	0.27%	68 bps	21.74	19,598.72	100.00%

Most Profitable Symbols

Symbol	Gross P&L	Edge Per Share(cents)	Win Rate	Statistical Edge	Mean Return Per Trade	Number of Trades	Shares Traded
ACLS	38,083.89	2.04	65.44%	16.42%	6 bps	5292	933984
ALGN	19,704.91	2.63	62.78%	10.42%	3 bps	5204	374896
ALB	17,294.72	1.48	62.28%	11.93%	2 bps	5552	584640
AJG	16,942.78	1.34	70.91%	18.74%	2 bps	5194	630004
ACN	16,116.52	1.67	67.15%	18.43%	2 bps	5619	481670
ADSK	12,222.51	0.99	64.62%	9.10%	1 bps	5481	618922
ADP	12,221.36	1.07	65.91%	13.75%	1 bps	5336	571836
AAL	8,875.02	0.05	47.53%	7.65%	1 bps	6684	8720370
AG	6,385.82	0.02	39.08%	3.54%	0 bps	6865	15630690
ABBV	4,528.79	0.28	61.17%	7.41%	0 bps	5380	819700

Most Nonprofitable Symbols

Symbol	Gross P&L	Edge Per Share(cents)	Win Rate	Statistical Edge	Mean Return Per Trade	Number of Trades	Shares Traded
SPY	-65,967.64	-0.45	35.28%	-3.78%	0 bps	46046	7351616
ADT	-18,232.07	-0.06	35.94%	-10.74%	-2 bps	6678	14063390
AEO	-14,181.50	-0.08	37.08%	-8.80%	-1 bps	7109	9105520
AER	-4,875.11	-0.11	51.27%	-3.02%	0 bps	6066	2281940
AAXJ	-4,451.39	-0.13	46.52%	-10.86%	0 bps	4910	1692044
ABB	-3,509.35	-0.05	44.41%	-5.63%	0 bps	5697	3665128
ACAD	-3,383.66	-0.03	42.04%	-2.47%	0 bps	6404	6257114
AEM	-2,361.61	-0.05	50.15%	-2.54%	0 bps	5597	2463512
ACI	-2,307.25	-0.02	51.74%	-3.24%	0 bps	5474	5413686
ACGL	-2,133.06	-0.06	53.10%	-2.65%	0 bps	5105	1717036

Drawdown Analysis - Threshold: 0.5 x Maximum Drawdown

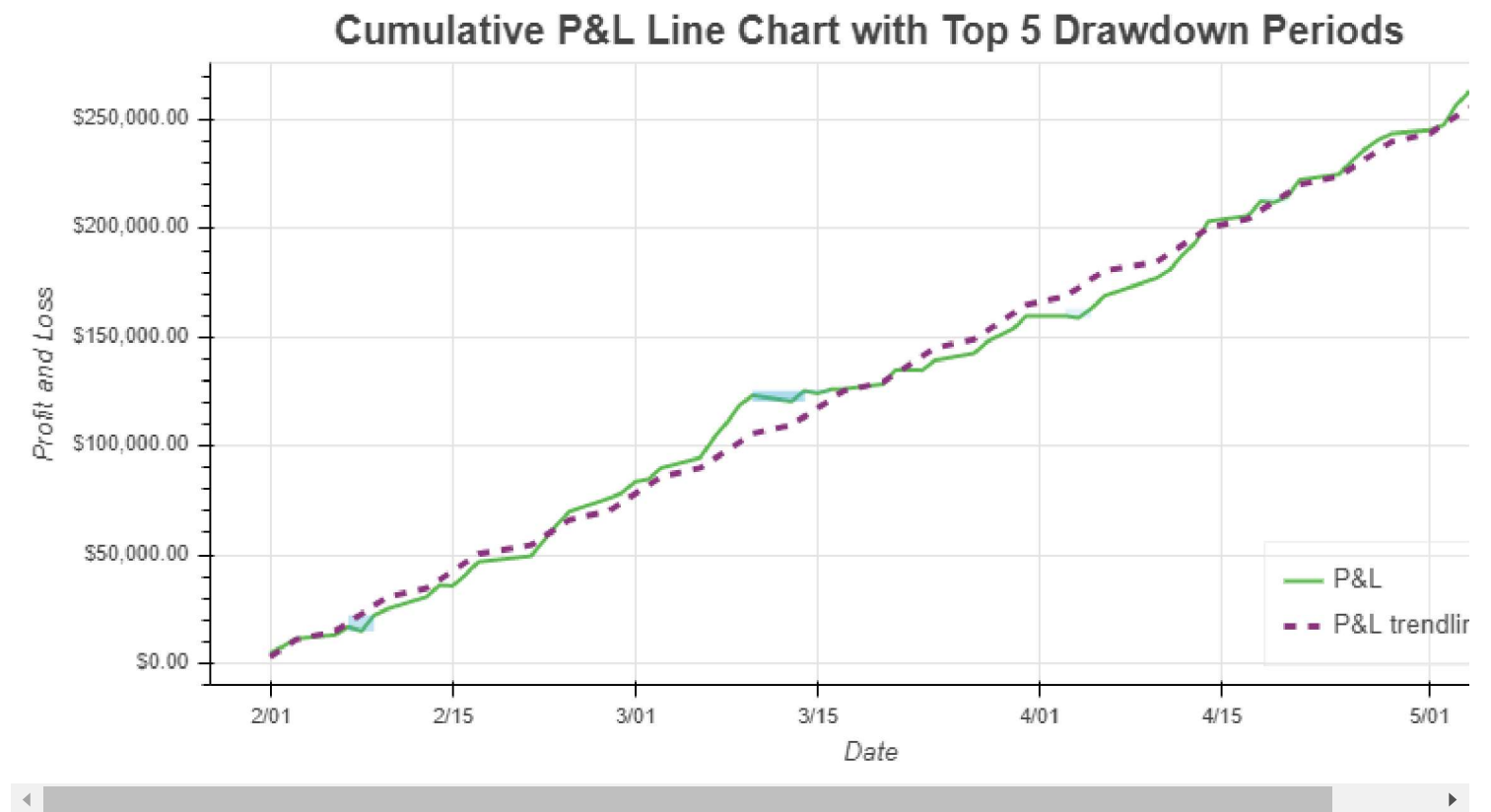| Peak to Trough Loss	Start Date	End Date	Recovery Date	Duration(peak to trough)	Duration(trough to recovery)
0.03%	2023-02-07	2023-02-08	2023-02-09	0.03 months	0.03 months
0.04%	2023-03-10	2023-03-13	2023-03-14	0.10 months	0.03 months

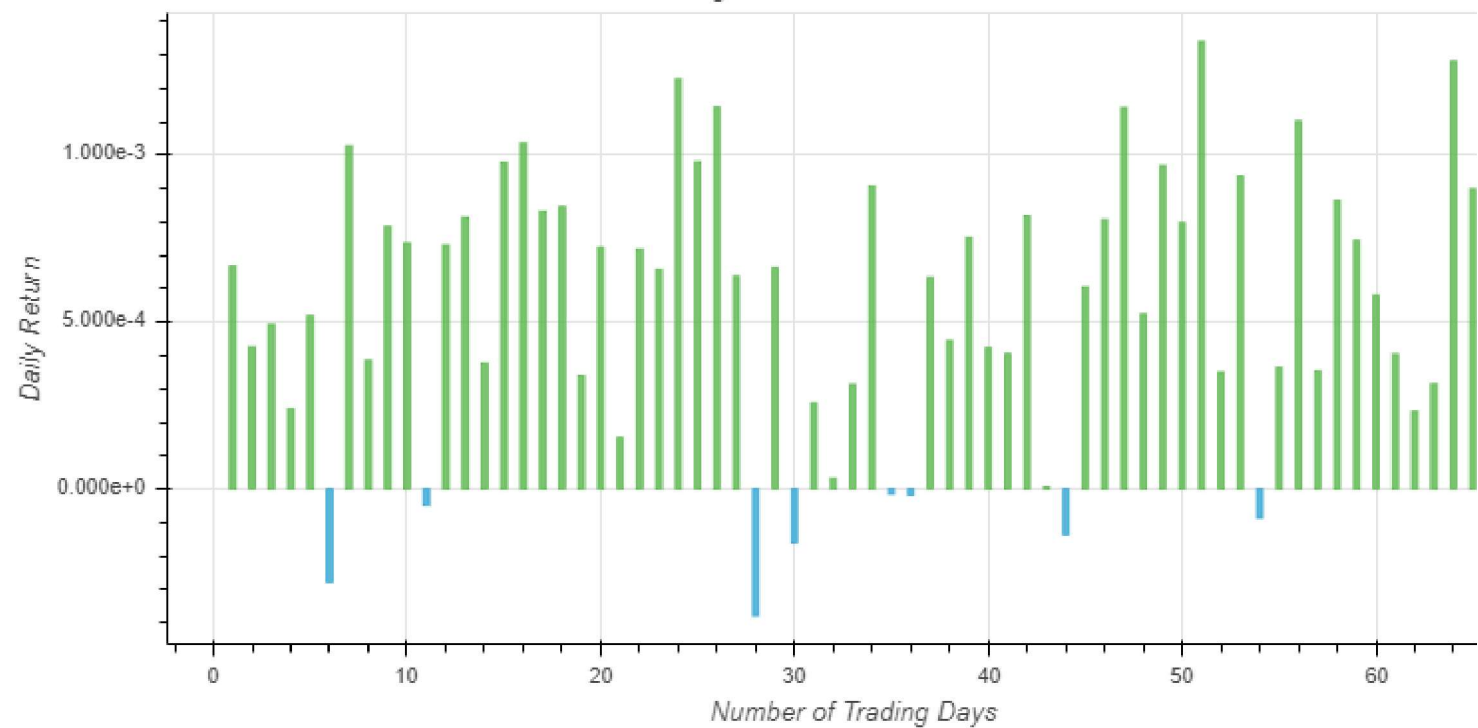# CloudQuant Summary

The annual return is: 14.13%.

The strategy has a low annual volatility of 0.63%.
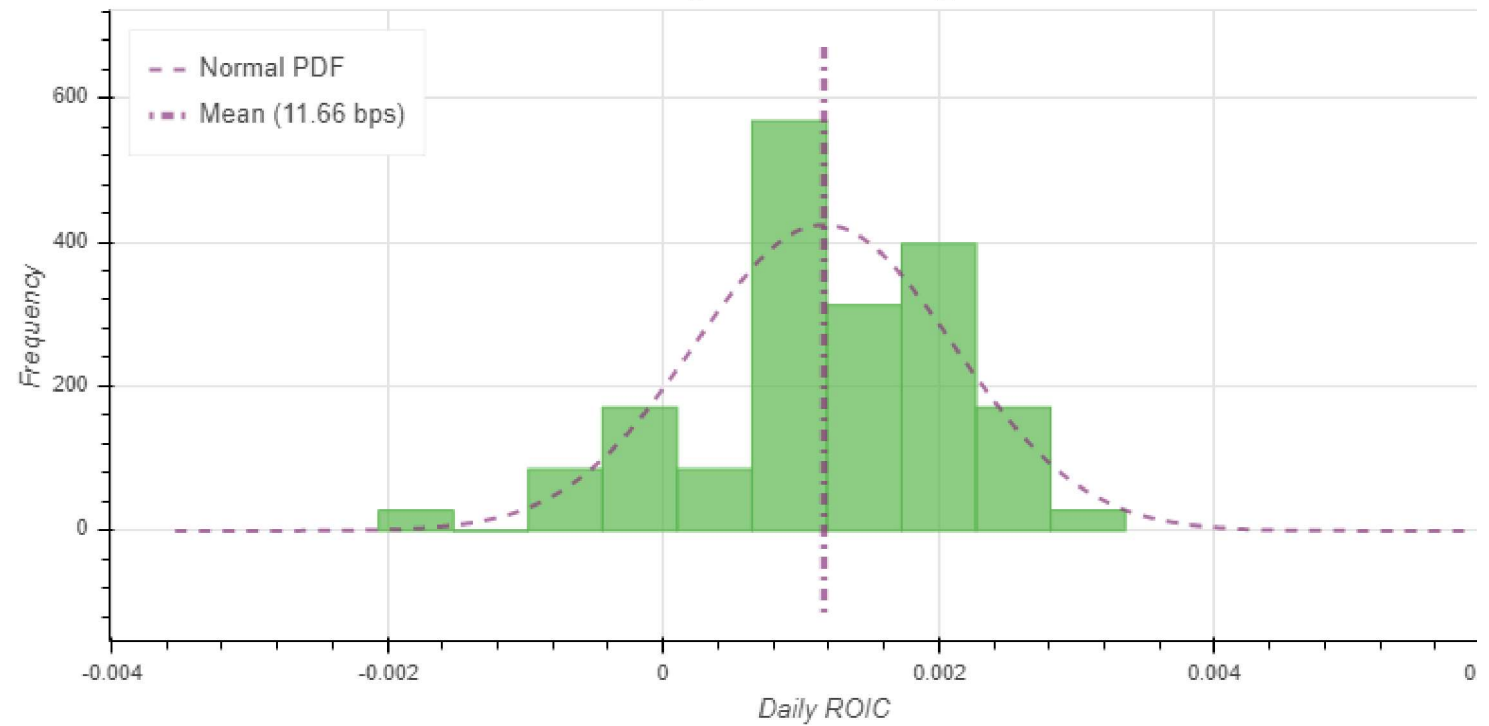
Sharpe ratio is as high as: 22.56.

The maximum drawdown is low: -0.04%, indicating that the strategy has a low downside risk.
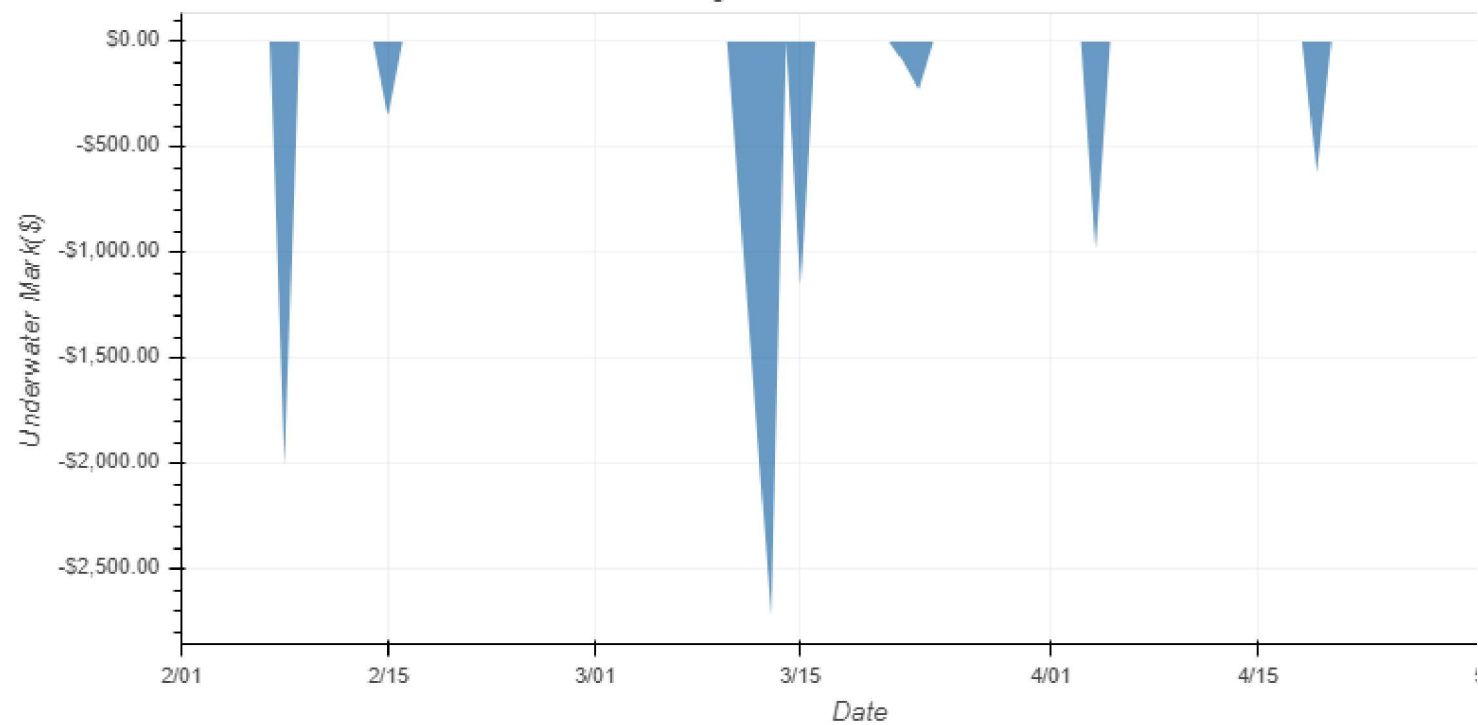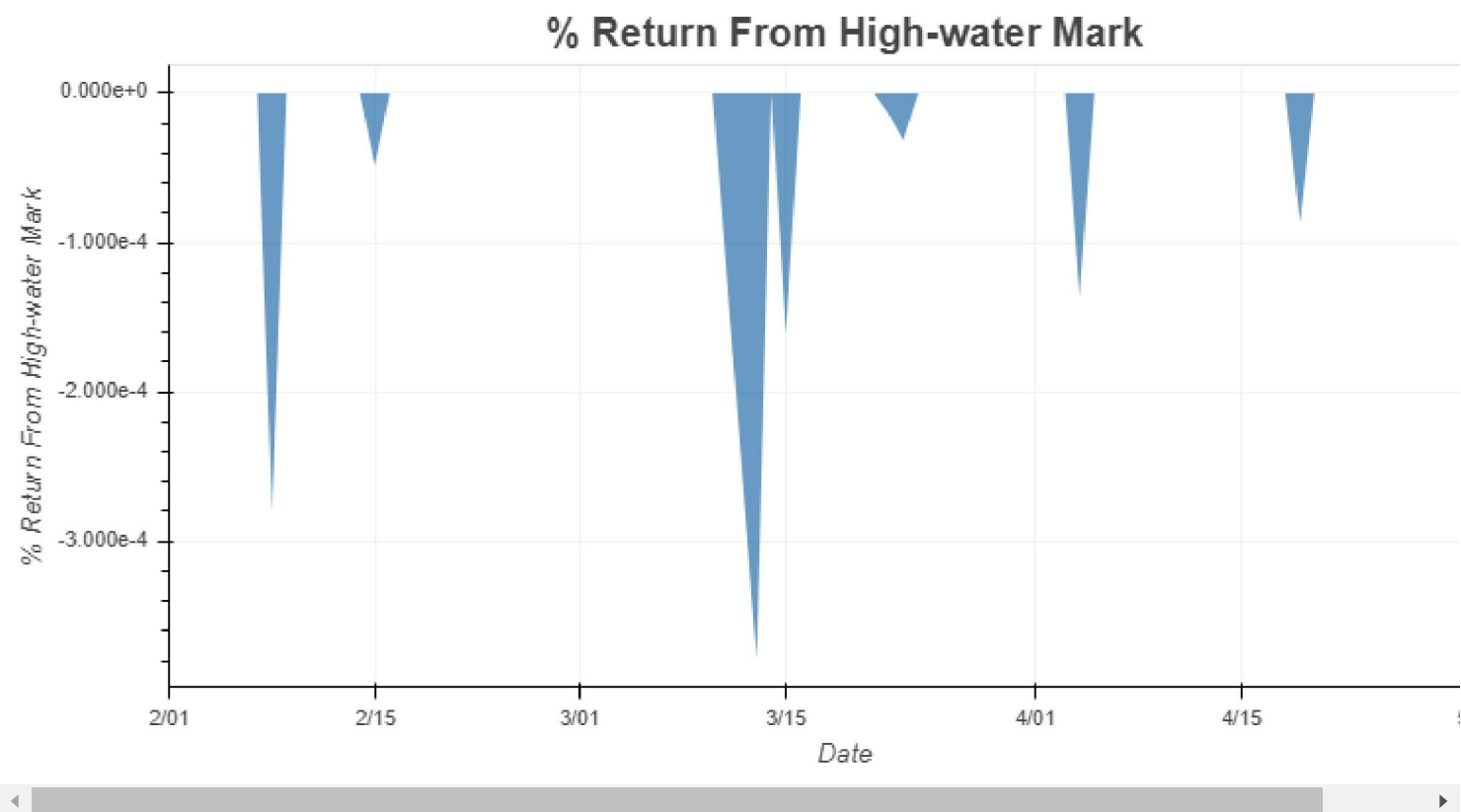
Cumulative P&L Line Chart with Top 5 Drawdown Periods

Daily Return Bar Chart

Daily ROIC Histogram

Legend:
- Normal PDF
- Mean (11.66 bps)

Frequency (y-axis): 0, 200, 400, 600

Daily ROIC (x-axis): -0.004, -0.002, 0, 0.002, 0.004, 0

Daily Underwater Chart

% Return From High-water Mark

Click here to toggle on/off the raw code.