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Detailed Strategy Performance Report

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Version: 1.3

Strategy Investment Horizon: single-day

Method of Return Calculation: log-return

Size of Portfolio: 24,246,198.65

Execution Fees Included: True

Remaining EOD positions detected, please close out the positions

Core Statistics

Start Date	2023-02-01	**End Date**	2023-04-19
Avg Annual ROR	9.77%	**Compound Annual ROR**	9.32%
Sharpe Ratio	20.04	**Sortino Ratio**	38.12
Calmar Ratio	203.15	**Maximum Drawdown**	-0.05%
Kelly Win% Edge(Trade)	1.50%	**Kelly Win% Edge(Daily)**	58.48%
Total Return	2.01%	**Avg Trade Duration**	6 min 52 sec
Total Profit	487,448.22	**Total Edge/Share**	0.57 cents
Total Commission	0.00	**Commission/Share**	0.00 cents
Total Net Profit	487,448.22	**Net Edge/Share**	0.57 cents
Market Beta(SPY)	0.00	**Avg Daily Return**	3 bps
Trade Win Percentage	45.19%	**Daily Win Percentage**	85.19%
Trade Kelly Percentage	2.66%	**Daily Kelly Percentage**	79.79%
Avg Daily $ Risk	10,685,445.18	**Avg Daily $ Turnover**	181,829.87
Sharpe(ROIC)	19.44	**Compound Annual ROR(Avg Capital Risked)**	20.89%
Return Skewness	-0.72	**Return Kurtosis**	3.36
Profit Factor	15.79	**Information Coefficient**	N/A
Avg Profit/Loss(Trade P/L)	1.29	**Avg Profit/Loss(Daily P/L)**	2.74
Number of Years	0.21	**Percent Time in Market**	100.00%
Total Actual Trading Days	54	**Total Trading Days**	54
Number of Trades	36107	**Number of Traded Symbols**	30
Max Daily Gain	0.09%	**Max Daily Loss**	-0.05%
Information Ratio	1.26	**Semi-information Ratio**	2.40

ROIC Statistics

Avg Annual ROR(Avg Capital Risked)	23.23%	**Compound Annual ROR(Avg Capital Risked)**	20.89%

Kelly Win% Edge(ROIC Trade)	4.33%	**Kelly Win% Edge(ROIC Daily)**	60.45%
Market Beta(SPY ROIC)	0.00	**-**	-
Skewness(ROIC)	-0.26	**Kurtosis(ROIC)**	3.00
Sharpe(ROIC)	19.44	**Sortino(ROIC)**	48.61
Avg Profit/Loss(Trade ROIC)	1.45	**Avg Profit/Loss(Daily ROIC)**	3.04
Kelly Percentage(Trade ROIC)	7.32%	**Kelly Percentage(Daily ROIC)**	80.32%

Long/Short Statistics

Number of Trades(Long)	32307	**Number of Trades(Short)**	3800
Kelly Win% Edge(Long)	4.34%	**Kelly Win% Edge(Short)**	-4.80%
Total Profit(Long)	609,583.59	**Total Profit(Short)**	-122,134.27
Total Commission(Long)	306,924.63	**Total Commission(Short)**	29,227.09
Total Net Profit(Long)	302,658.97	**Total Net Profit(Short)**	-151,361.36
Total Return(Long)	1.25%	**Total Return(Short)**	-0.62%
Total Edge/Share(Long)	0.78 cents	**Total Edge/Share(Short)**	-1.49 cents
Commission/Share(Long)	0.39 cents	**Commission/Share(Short)**	0.36 cents
Net Edge/Share(Long)	0.39 cents	**Net Edge/Share(Short)**	-1.85 cents
Trade Win Percentage(Long)	45.62%	**Trade Win Percentage(Short)**	41.36%
Daily Win Percentage(Long)	N/A	**Daily Win Percentage(Short)**	N/A
Profit Factor(Long)	1.19	**Profit Factor(Short)**	0.82
Avg Profit/Loss(Long)	1.42	**Avg Profit/Loss(Short)**	1.17

Long-term Statistics

Daily Volatility	2 bps	**Monthly Volatility**	13 bps
Quarterly Volatility	23 bps	**Annual Volatility**	46 bps

Avg Daily Return	3 bps	**Avg Daily Profit**	9,026.82
Avg Monthly ROR	78 bps	**Avg Quarterly ROR**	2.35%
Daily Win Percentage	85.19%	**Monthly Win Percentage**	100.00%
Quarterly Win Percentage	100.00%	**Annual Win Percentage**	100.00%
Avg Daily Turnover Rate	0.75%	**Avg Monthly Turnover Rate**	17690.38%
Avg Quarterly Turnover Rate	26535.57%	**Avg Annual Turnover Rate**	53071.15%

Annual Performance

Year	Return on Portfolio Size	Annualized Return Volatility	Sharpe	Profit	Market Participation
2023	2.01%	46 bps	19.85	487,448.22	100.00%

Monthly Performance

Month	Return on Portfolio Size	Annualized Return Volatility	Sharpe	Profit	Market Participation
2023 Feb	0.76%	49 bps	19.73	184,112.92	100.00%
2023 Mar	0.75%	49 bps	16.04	181,256.38	100.00%
2023 Apr	0.50%	31 bps	32.26	122,078.92	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	78,008.48	2.87	52.66%	17.29%	6 bps	2330	1361264
ALGN	38,790.48	3.40	57.99%	9.93%	3 bps	2140	571156
ALB	34,877.74	2.14	55.56%	10.61%	3 bps	2275	815668
ADSK	30,387.07	1.66	52.55%	10.16%	2 bps	2274	914852
ACN	28,323.06	1.95	58.50%	13.10%	2 bps	2176	725192
AJG	23,394.13	1.15	53.75%	11.77%	2 bps	2277	1013494
AA	20,084.12	0.23	42.99%	5.41%	1 bps	2612	4305292
ADP	17,910.53	1.00	53.90%	9.14%	1 bps	2256	897408
AER	17,392.65	0.32	44.25%	6.72%	1 bps	2086	2703582
ABBV	16,328.71	0.57	51.05%	9.63%	1 bps	2529	1427590

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	-151,368.24	-0.92	41.32%	-4.80%	-1 bps	7643	8186406
AEM	-15,017.47	-0.19	37.32%	-6.20%	-1 bps	2623	3903632
ADT	-11,816.28	-0.03	39.64%	-4.26%	-1 bps	1776	17548004
ABT	-6,134.09	-0.17	44.21%	-3.81%	0 bps	2307	1855624
ACAD	-5,357.61	-0.04	38.85%	-1.87%	0 bps	2031	7457154
AAXJ	-5,168.13	-0.19	41.02%	-9.51%	0 bps	1036	1348458
AEP	-3,898.91	-0.09	42.25%	-1.85%	0 bps	2573	2282076
AAP	-2,918.23	-0.09	43.61%	-1.06%	0 bps	2612	1567282
ABB	-2,879.02	-0.03	39.60%	-2.19%	0 bps	2076	4719940
ACI	-2,584.13	-0.02	41.43%	-1.67%	0 bps	2257	8014468

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)
0.05%	2023-03-13	2023-03-15	2023-03-20	0.07 months	0.16 months
0.03%	2023-03-22	2023-03-23	2023-03-24	0.03 months	0.03 months

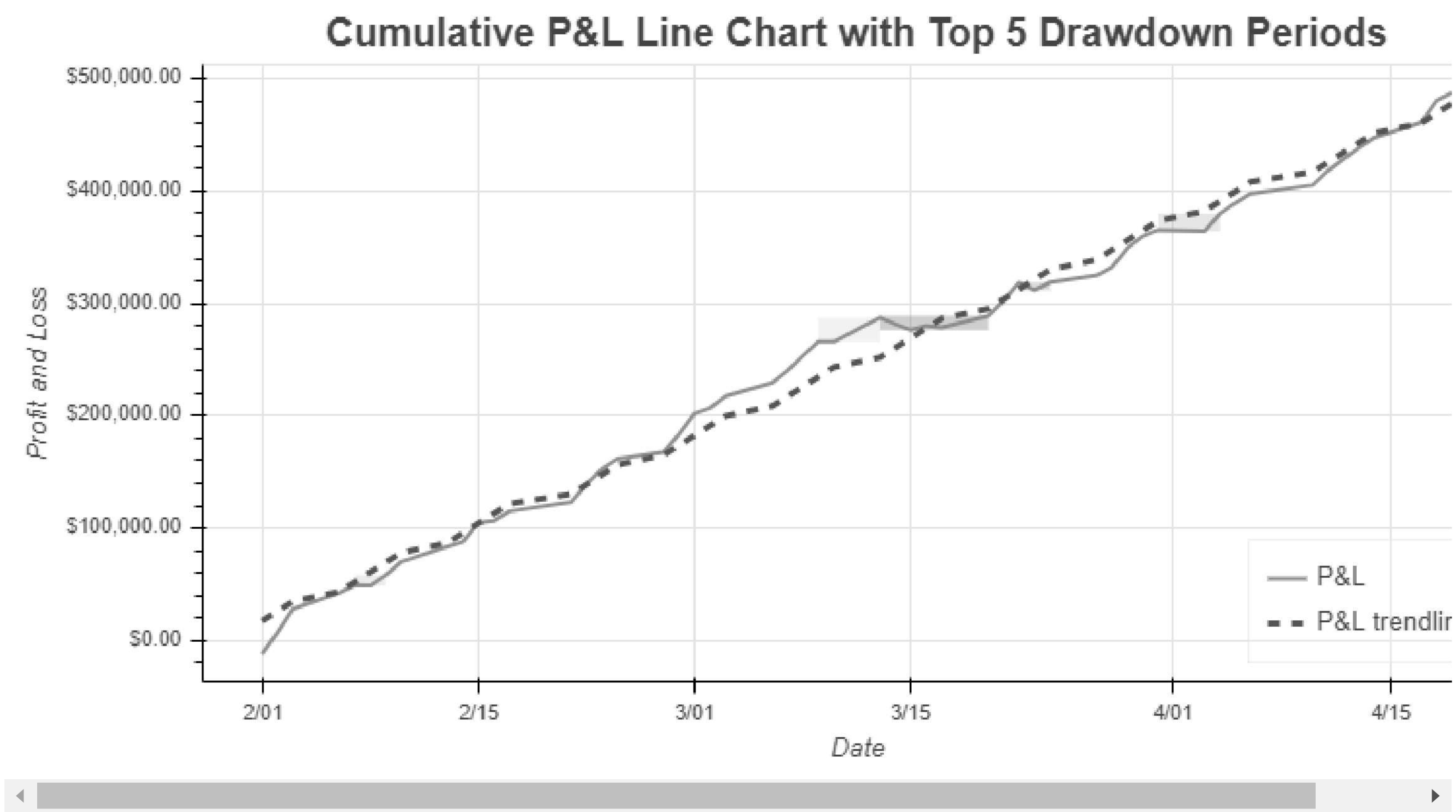
CloudQuant Summary

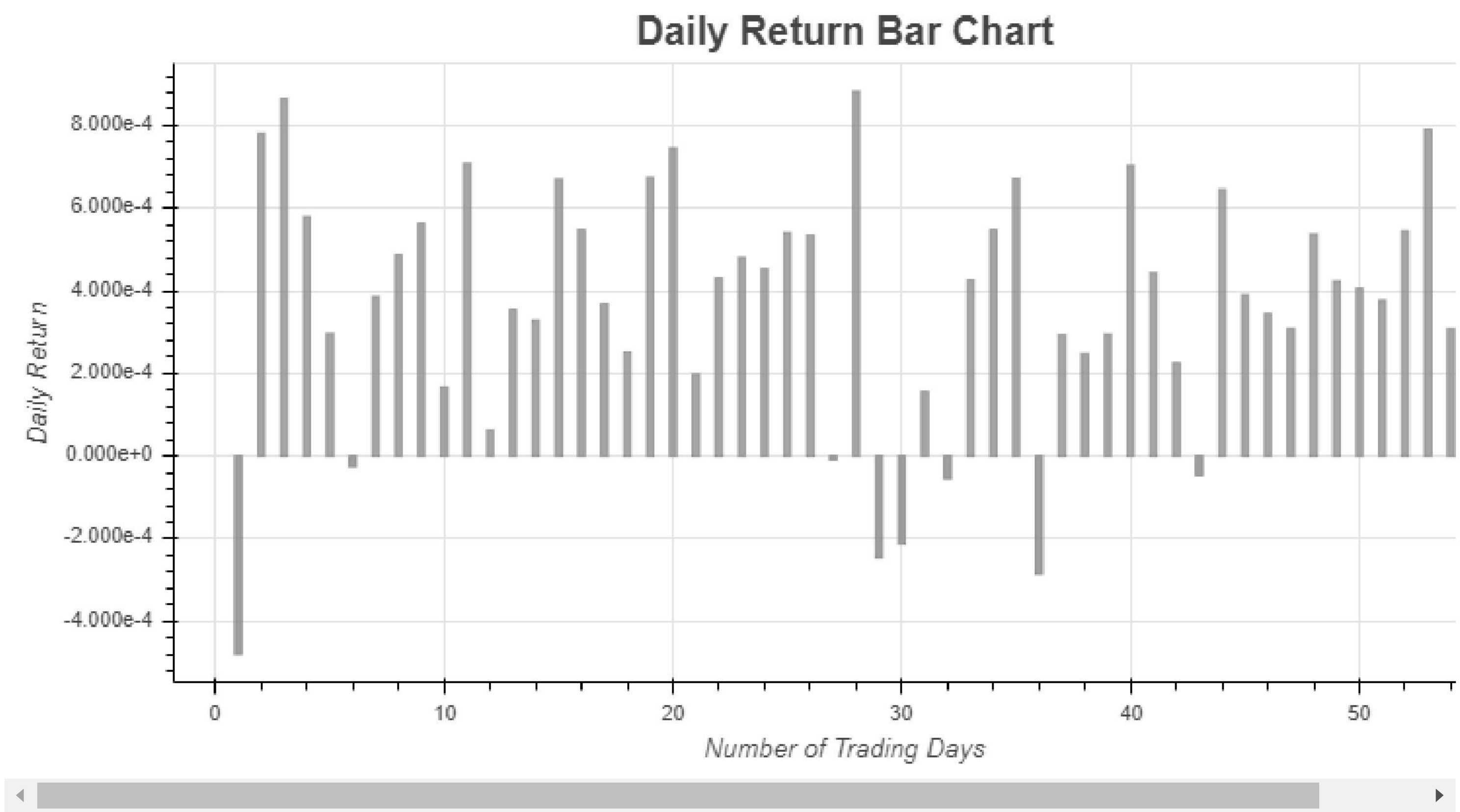
The annual return is: 9.32%.

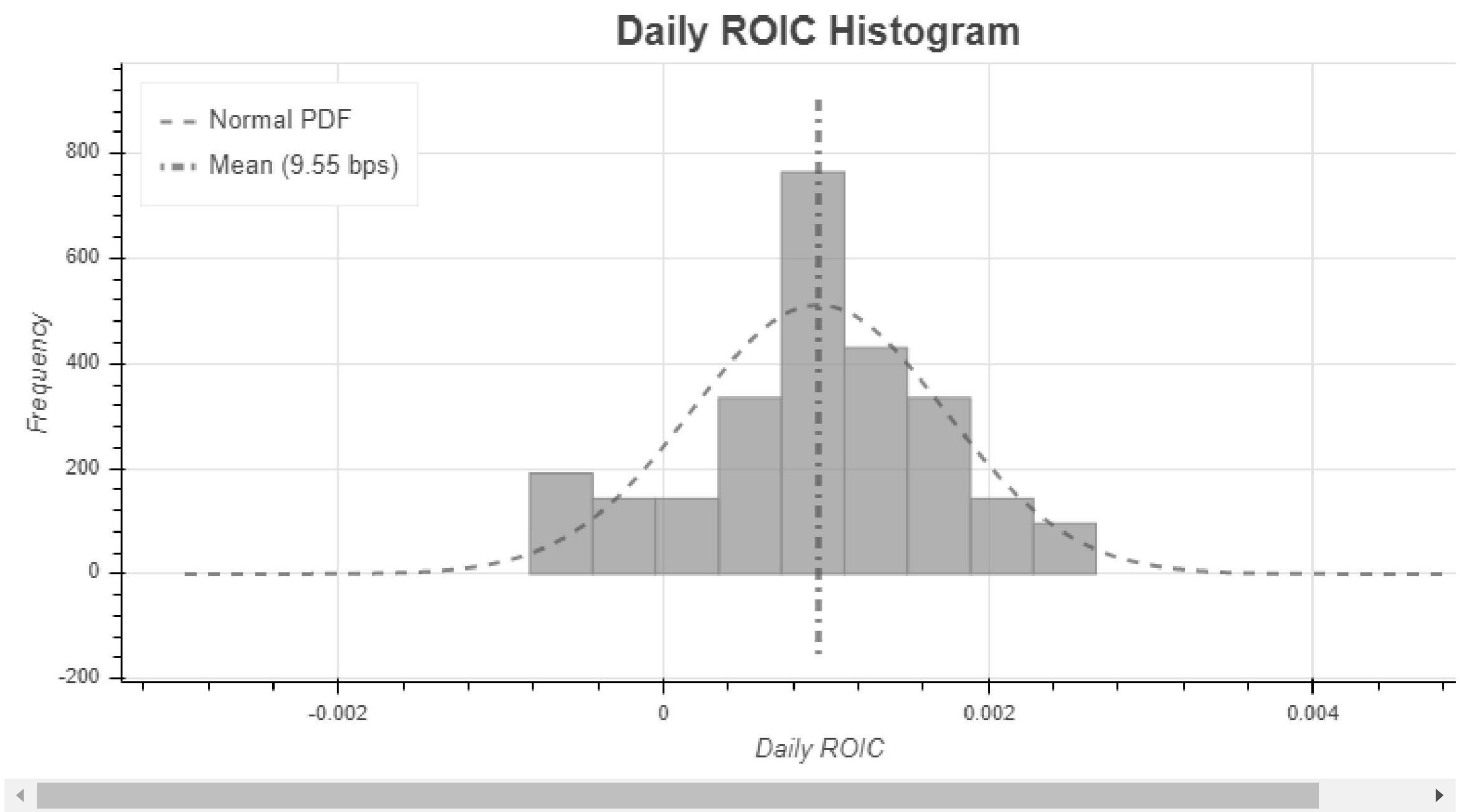
The strategy has a low annual volatility of 0.47%.

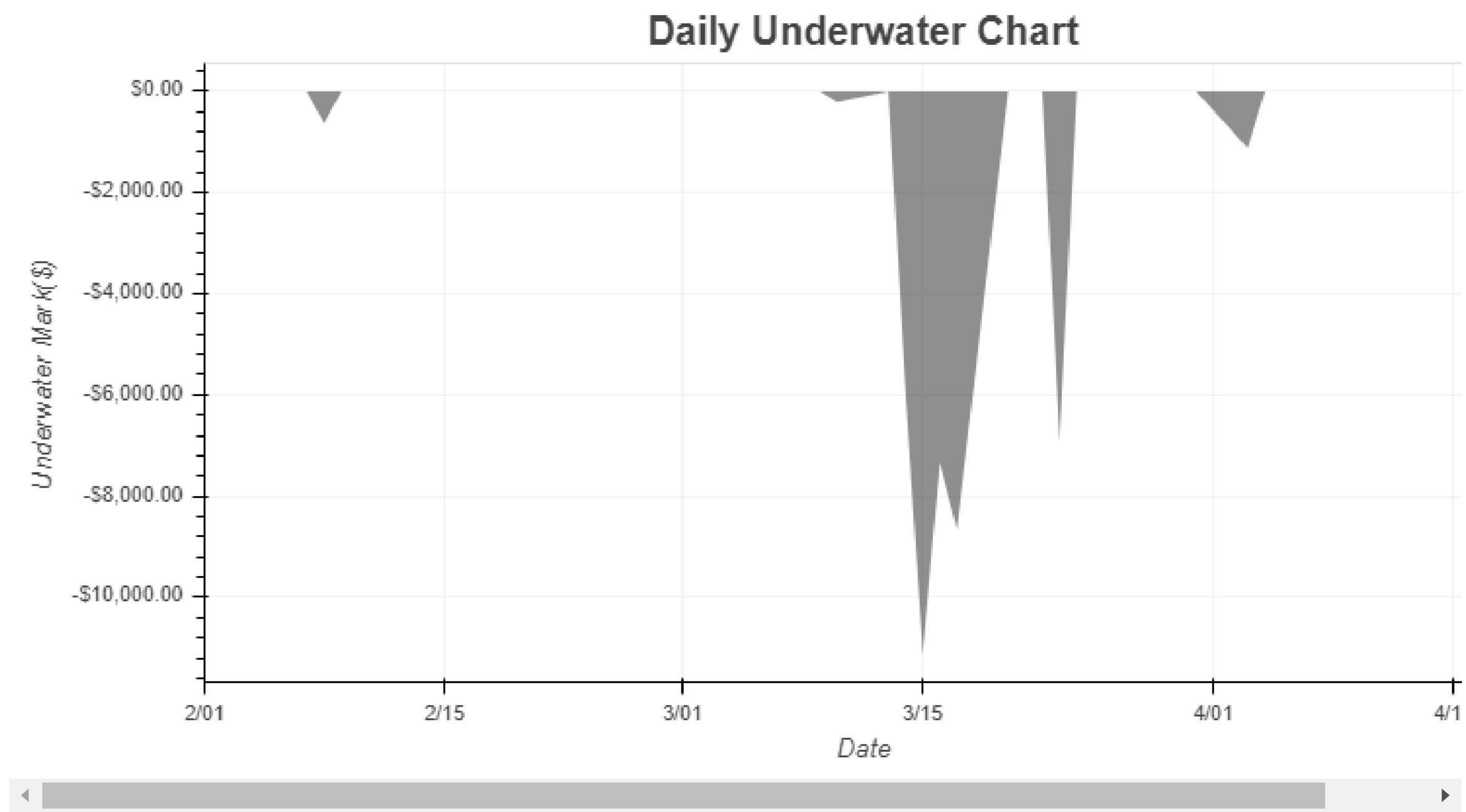
Sharpe ratio is as high as: 20.04.

The maximum drawdown is low: -0.05%, indicating that the strategy has a low downside risk.

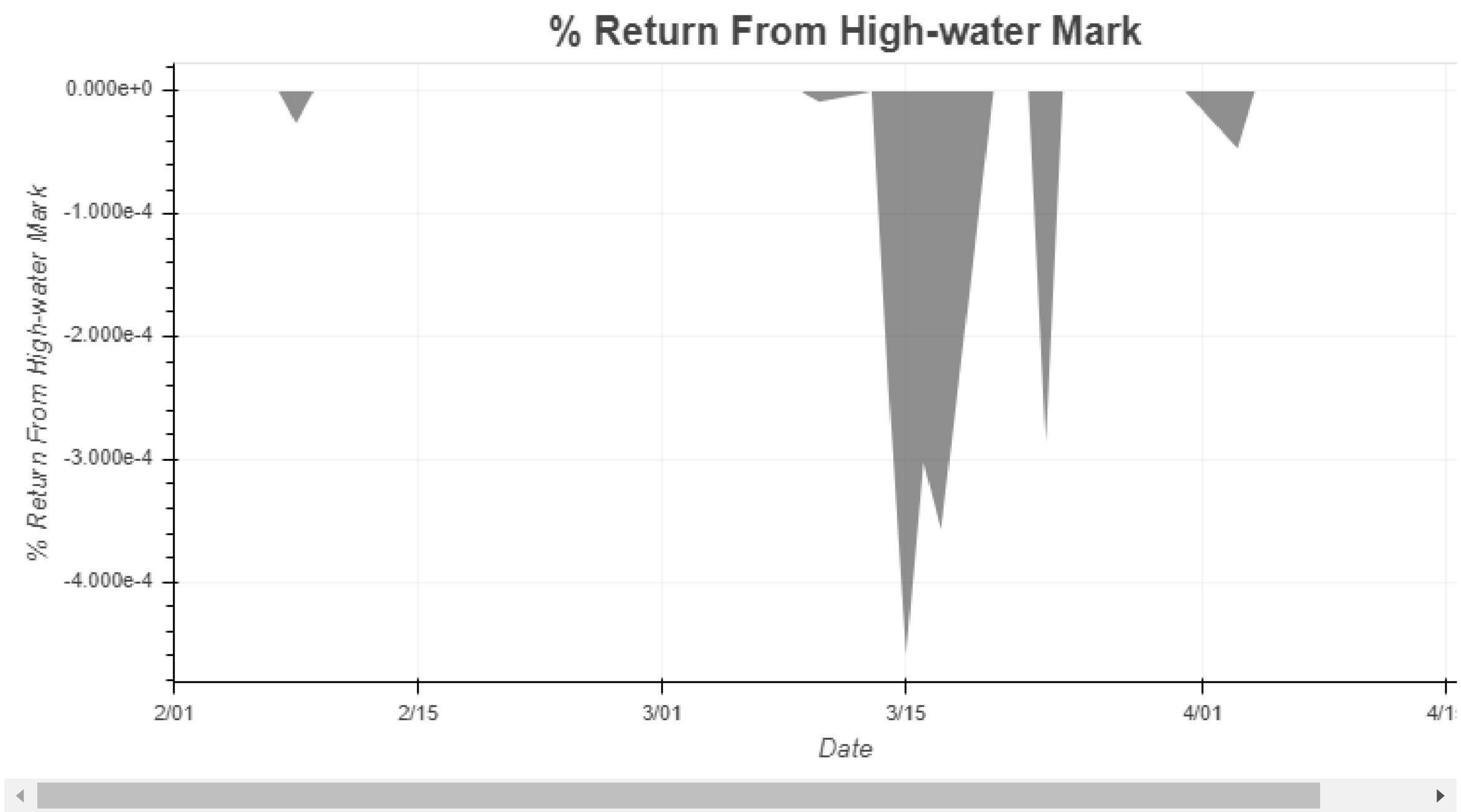



Daily Return Bar Chart
8.000e-4
6.000e-4
4.000e-4
2.000e-4
0.000e+0
-2.000e-4
-4.000e-4
Daily Return
0
10
20
30
40
50
Number of Trading Days


Daily ROIC Histogram
Normal PDF
Mean (9.55 bps)
Frequency
800
600
400
200
0
-200
-0.002
0
0.002
0.004
Daily ROIC



Daily Underwater Chart
Underwater Mark($)
$0.00
-$2,000.00
-$4,000.00
-$6,000.00
-$8,000.00
-$10,000.00
2/01
2/15
3/01
3/15
4/01
4/1
Date



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