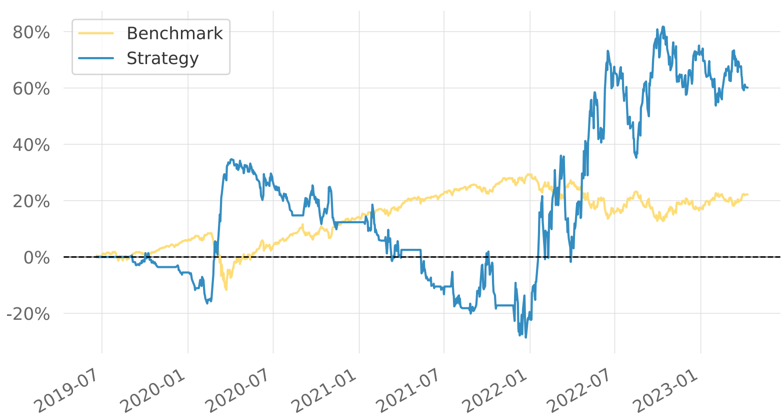
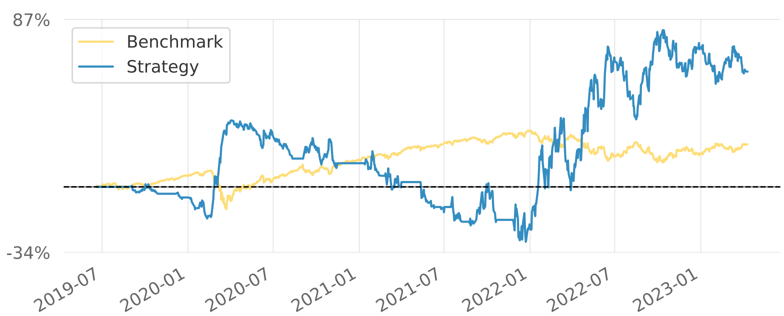
Strategy Tearsheet 19 Jun, 2019 - 11 Apr, 2023

Benchmark is RETURN | Generated by QuantStats (v. 0.0.59)

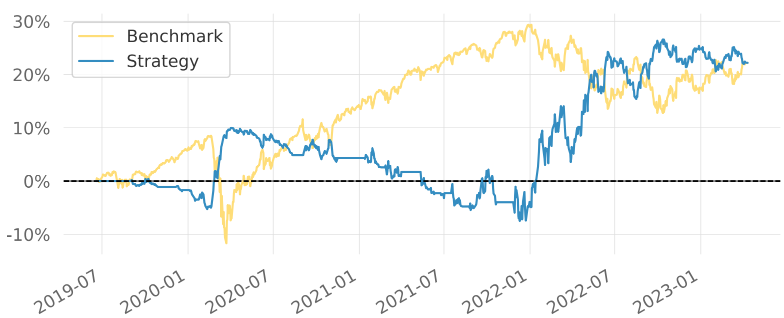
Cumulative Returns vs Benchmark



Cumulative Returns vs Benchmark (Log Scaled)



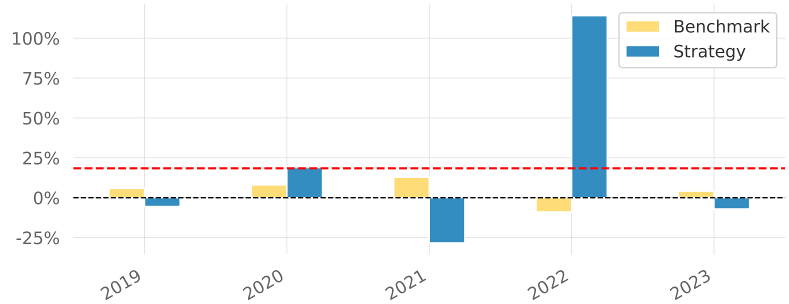
Cumulative Returns vs Benchmark (Volatility Matched)



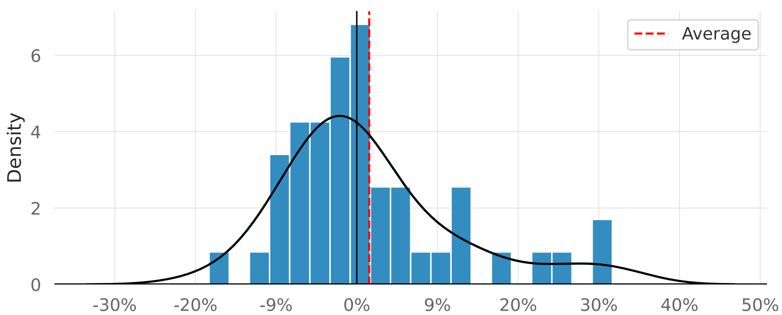
EOY Returns vs Benchmark

Key Performance Metrics

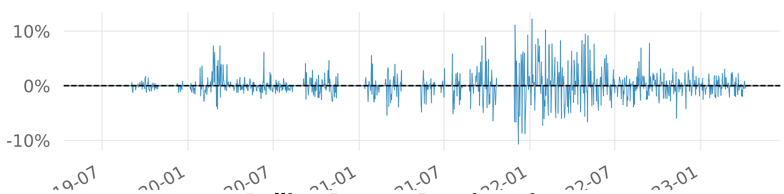
Metric	Strategy	Benchmark
Risk-Free Rate	0.0%	0.0%
Time in Market	77.0%	100.0%
Cumulative Return	60.13%	22.22%
CAGR﹪	13.14%	5.4%
Sharpe	0.51	0.51
Prob. Sharpe Ratio	84.46%	83.99%
Smart Sharpe	0.51	0.51
Sortino	0.81	0.71
Smart Sortino	0.81	0.71
Sortino/√2	0.57	0.5
Smart Sortino/√2	0.57	0.5
Omega	1.11	1.11
Max Drawdown	-47.02%	-18.63%
Longest DD Days	701	467
Volatility (ann.)	37.82%	11.53%
R^2	0.44	0.44
Information Ratio	0.02	0.02
Calmar	0.28	0.29
Skew	0.71	-0.55
Kurtosis	4.25	10.31
Expected Daily	0.05%	0.02%
Expected Monthly	1.01%	0.43%
Expected Yearly	9.87%	4.1%
Kelly Criterion	34.93%	29.1%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-3.84%	-1.17%
Expected Shortfall (cVaR)	-3.84%	-1.17%
Max Consecutive Wins	7	11



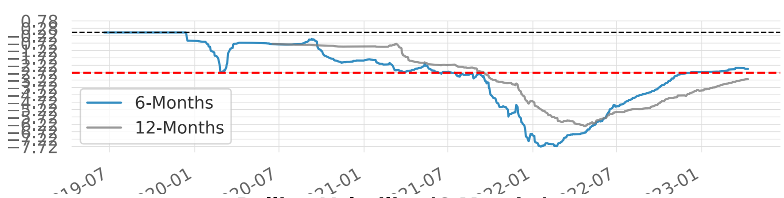
Distribution of Monthly Returns



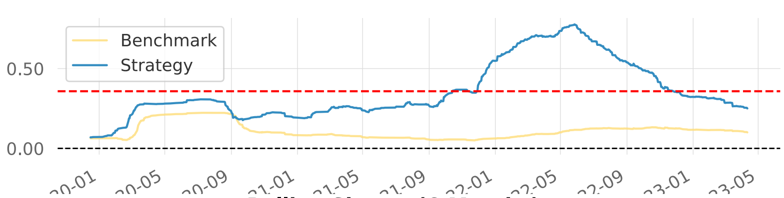
Daily Returns



Rolling Beta to Benchmark



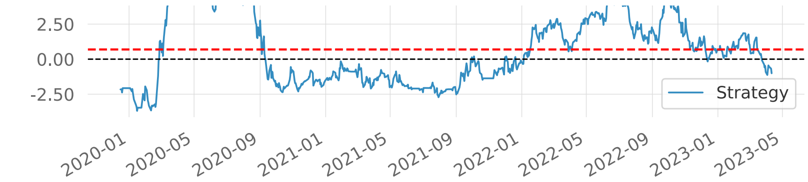
Rolling Volatility (6-Months)



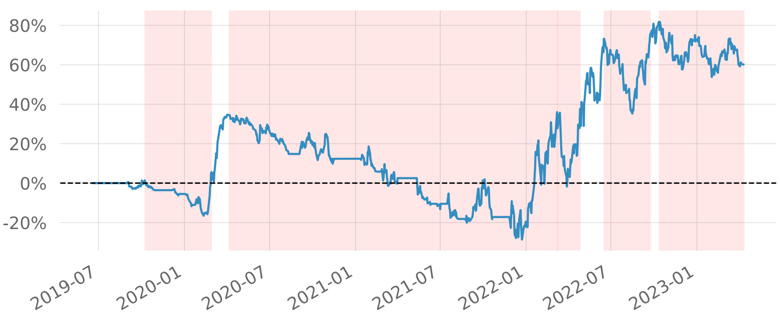
Rolling Sharpe (6-Months)

Rolling Sortino (6-Months)

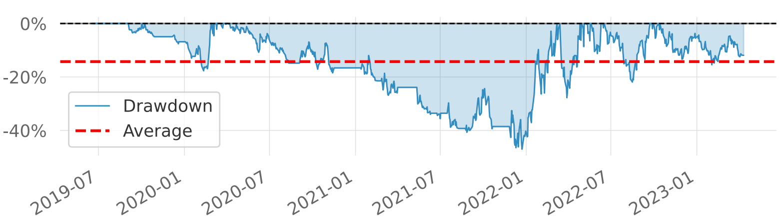
Metric	Strategy	Benchmark
Max Consecutive Losses	8	7
Gain/Pain Ratio	0.11	0.1
Gain/Pain (1M)	0.54	0.55
Payoff Ratio	3.59	1.78
Profit Factor	1.11	1.1
Common Sense Ratio	1.39	0.97
CPC Index	1.96	1.07
Tail Ratio	1.25	0.88
Outlier Win Ratio	3.88	10.44
Outlier Loss Ratio	2.28	7.91
MTD	0.06%	0.08%
3M	-4.8%	2.98%
6M	-11.08%	7.85%
YTD	-7.06%	4.1%
1Y	44.23%	-2.51%
3Y (ann.)	7.33%	6.82%
5Y (ann.)	13.14%	5.4%
10Y (ann.)	13.14%	5.4%
All-time (ann.)	13.14%	5.4%
Best Day	12.22%	4.72%
Worst Day	-10.73%	-5.48%
Best Month	31.68%	6.11%
Worst Month	-18.31%	-6.97%
Best Year	114.09%	12.83%
Worst Year	-28.35%	-8.95%
Avg. Drawdown	-8.86%	-1.1%
Avg. Drawdown Days	60	17
Recovery Factor	1.28	1.19
Ulcer Index	0.19	0.05
Serenity Index	0.22	0.31
Avg. Up Month	1.53%	0.93%
Avg. Down Month	-0.01%	-0.72%
Win Days	49.12%	54.64%
Win Month	41.86%	65.96%



Worst 5 Drawdown Periods

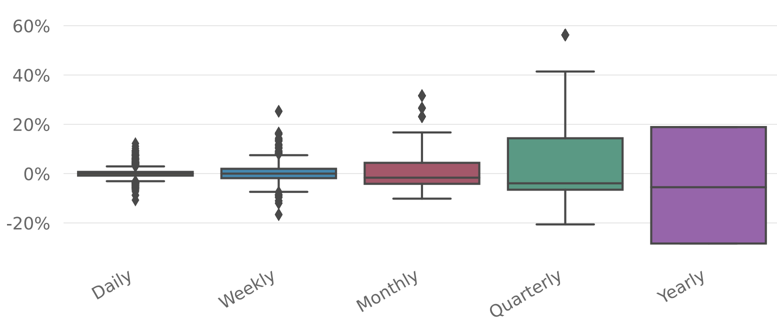


Underwater Plot



	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2019	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-0.01	-1.65	-1.97	0.00	-2.00
2020	-1.65	13.60	26.58	-2.26	-2.55	-0.31	-5.31	-4.49	4.72	3.94	-10.07	0.00
2021	5.59	-9.73	-6.88	2.83	-10.59	-3.31	-3.34	-3.93	23.14	-18.31	3.73	-6.30
2022	31.60	12.70	-10.16	31.68	1.68	16.71	-12.21	8.48	13.32	-7.17	-6.12	9.33
2023	-7.17	4.38	-4.14	0.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Return Quantiles



Metric	Strategy	Benchmark
Win Quarter	37.5%	76.47%
Win Year	40.0%	80.0%
Beta	-2.17	-
Alpha	0.32	-
Correlation	-66.04%	-
Treynor Ratio	-27.76%	-

EOY Returns vs Benchmark

Year	Benchmark	Strategy	Multiplier	Won
2019	5.82%	-5.52%	-0.95	-
2020	8.01%	18.88%	2.36	+
2021	12.83%	-28.35%	-2.21	-
2022	-8.95%	114.09%	-12.75	+
2023	4.10%	-7.06%	-1.72	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2020-04-06	2022-03-08	-47.02%	701
2022-03-09	2022-04-26	-27.76%	48
2022-06-17	2022-09-23	-21.93%	98
2019-10-09	2020-02-27	-17.69%	141
2022-10-13	2023-04-11	-15.43%	180
2022-05-20	2022-06-10	-11.28%	21
2022-05-02	2022-05-06	-8.64%	4
2022-05-13	2022-05-18	-6.50%	5
2022-04-27	2022-04-29	-6.28%	2
2022-10-03	2022-10-11	-5.53%	8