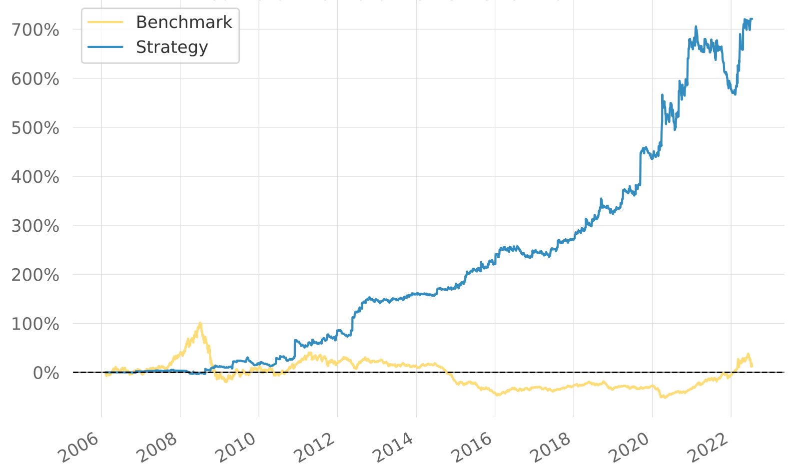
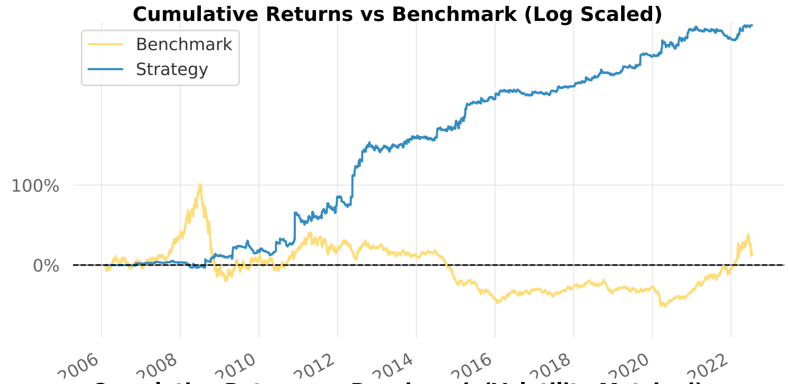
# Strategy Tearsheet 6 Feb, 2006 - 15 Jul, 2022

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

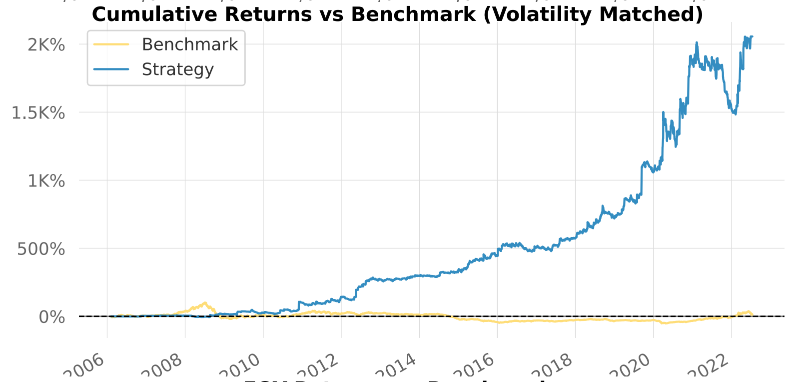
**Cumulative Returns vs Benchmark**



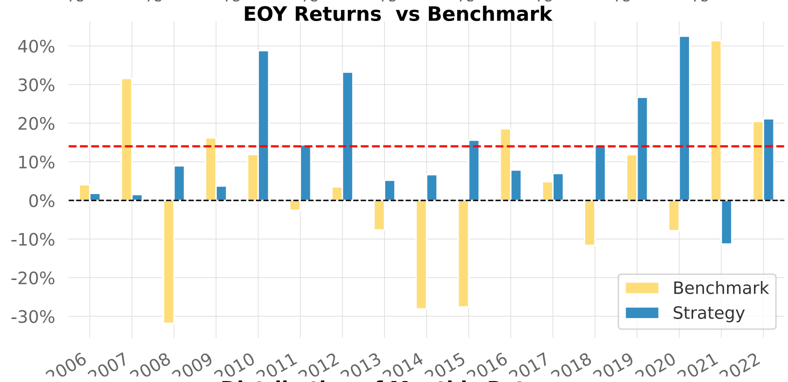

**Cumulative Returns vs Benchmark (Log Scaled)**



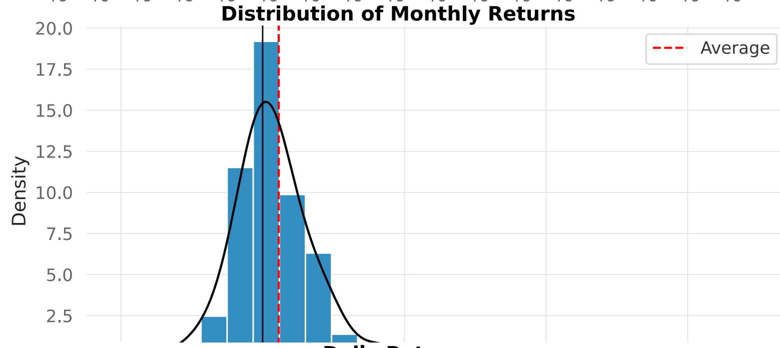

**Cumulative Returns vs Benchmark (Volatility Matched)**



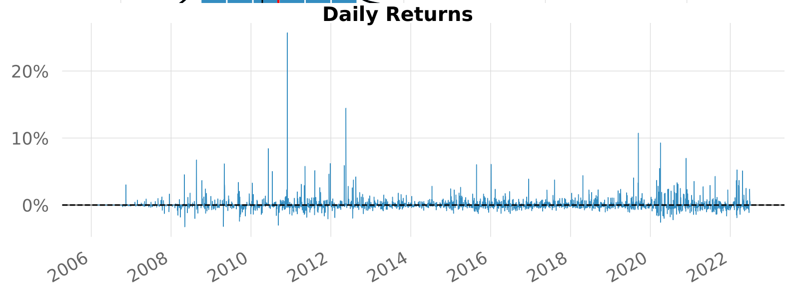

**EOY Returns vs Benchmark**



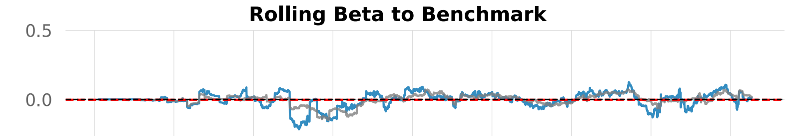

**Distribution of Monthly Returns**




**Daily Returns**

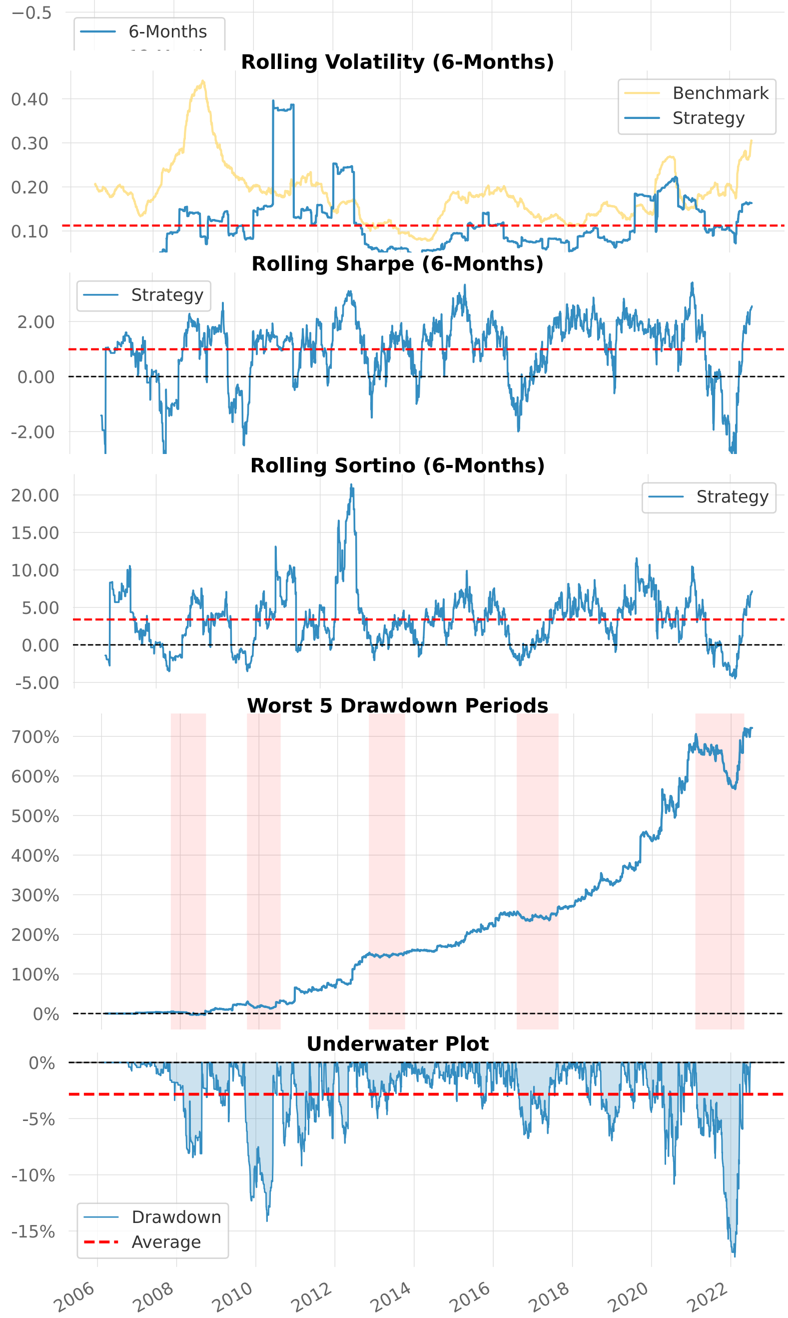


**Rolling Beta to Benchmark**

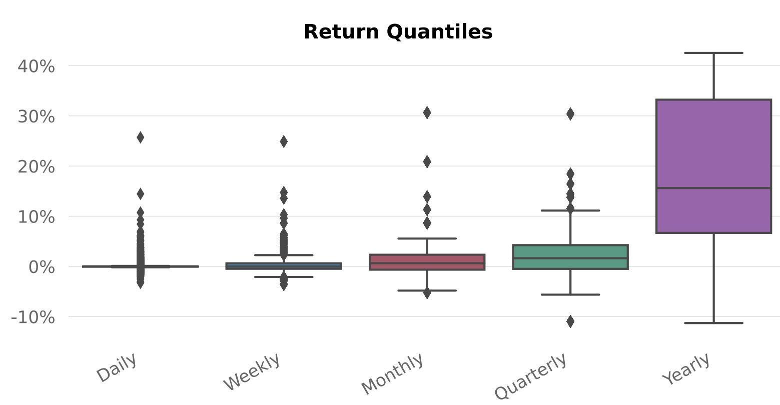


## Key Performance Metrics

| Metric | Strategy | Benchmark |
|---|---|---|
| Risk-Free Rate | 0.0% | 0.0% |
| Time in Market | 53.0% | 99.0% |
| | | |
| Cumulative Return | 721.12% | 13.52% |
| CAGR﹪ | 13.66% | 0.77% |
| | | |
| Sharpe | 1.04 | 0.14 |
| Prob. Sharpe Ratio | 100.0% | 71.19% |
| Smart Sharpe | 1.03 | 0.14 |
| Sortino | 2.9 | 0.19 |
| Smart Sortino | 2.89 | 0.19 |
| Sortino/√2 | 2.05 | 0.13 |
| Smart Sortino/√2 | 2.04 | 0.13 |
| Omega | 1.47 | 1.47 |
| | | |
| Max Drawdown | -17.31% | -76.36% |
| Longest DD Days | 441 | 5125 |
| Volatility (ann.) | 13.14% | 19.75% |
| R^2 | 0.0 | 0.0 |
| Information Ratio | 0.03 | 0.03 |
| Calmar | 0.79 | 0.01 |
| Skew | 11.36 | -0.42 |
| Kurtosis | 267.45 | 3.24 |
| | | |
| Expected Daily | 0.05% | 0.0% |
| Expected Monthly | 1.07% | 0.06% |
| Expected Yearly | 13.18% | 0.75% |
| Kelly Criterion | 11.89% | 5.62% |
| Risk of Ruin | 0.0% | 0.0% |
| Daily Value-at-Risk | -1.31% | -2.04% |
| Expected Shortfall (cVaR) | -1.31% | -2.04% |
| | | |
| Max Consecutive Wins | 4 | 11 |
| Max Consecutive Losses | 8 | 12 |
| Gain/Pain Ratio | 0.47 | 0.02 |
| Gain/Pain (1M) | 1.93 | 0.11 |
| | | |
| Payoff Ratio | 2.99 | 1.02 |
| Profit Factor | 1.47 | 1.02 |
| Common Sense Ratio | 2.15 | 1.01 |
| CPC Index | 1.5 | 0.55 |
| Tail Ratio | 1.46 | 0.99 |
| Outlier Win Ratio | 11.79 | 3.53 |
| Outlier Loss Ratio | 7.57 | 2.61 |
| | | |
| MTD | -0.02% | -6.04% |
| 3M | 8.27% | -10.93% |
| 6M | 22.58% | 14.92% |
| YTD | 21.13% | 20.45% |
| 1Y | 6.36% | 30.91% |
| 3Y (ann.) | 20.56% | 19.94% |




| | JAN | FEB | MAR | APR | MAY | JUN | JUL | AUG | SEP | OCT | NOV | DEC |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 2006 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -0.41 | 2.66 | -0.40 |
| 2007 | 0.00 | 1.01 | -0.38 | 0.26 | 1.10 | -1.00 | 0.01 | 0.06 | 0.46 | 0.40 | -0.36 | -0.03 |
| 2008 | -0.22 | -0.87 | -3.76 | -1.52 | -0.58 | 1.93 | 0.61 | 7.30 | -1.27 | 4.41 | 3.18 | -0.13 |
| 2009 | -1.87 | -0.91 | 1.43 | -2.03 | 12.13 | 1.15 | -0.73 | -0.86 | 1.90 | -3.81 | -3.39 | 1.56 |
| 2010 | 2.31 | -2.20 | -1.23 | -1.30 | 2.56 | 8.69 | 3.57 | -1.31 | -4.22 | 1.97 | 30.65 | -2.13 |
| 2011 | -4.82 | -2.52 | 2.60 | 1.90 | 2.40 | -1.31 | 1.97 | 4.30 | 4.88 | -2.25 | -0.87 | 7.96 |
| 2012 | -0.07 | -4.01 | -2.23 | 0.87 | 20.88 | 4.68 | 4.42 | 5.44 | 1.37 | 0.95 | -1.16 | -0.06 |
| 2013 | -1.25 | 1.18 | 0.77 | -0.95 | 1.03 | -0.30 | 1.03 | -1.47 | 2.15 | 1.84 | 1.56 | -0.40 |
| 2014 | -0.82 | 0.60 | -0.27 | -0.59 | -0.34 | 1.28 | 4.60 | -0.82 | 0.27 | 0.54 | -0.48 | 2.65 |
| 2015 | -2.23 | 4.59 | 1.62 | 4.71 | 1.64 | 0.58 | 0.96 | 3.29 | -1.95 | 1.56 | 2.32 | -2.20 |
| 2016 | 4.87 | 4.32 | 1.52 | -1.24 | 0.27 | -0.46 | 1.40 | -3.67 | -0.80 | -0.67 | -0.04 | 2.42 |
| 2017 | -0.49 | 1.01 | -2.71 | 0.96 | 2.17 | 0.86 | 0.74 | 2.60 | 1.38 | 0.23 | 0.40 | -0.27 |
| 2018 | 4.21 | 0.13 | 1.05 | 5.55 | -2.50 | 2.28 | 0.94 | 3.89 | 1.21 | -0.15 | -0.75 | -2.03 |
| 2019 | 2.19 | 0.48 | 4.56 | 3.17 | 1.24 | -1.76 | 3.49 | 0.46 | 13.91 | 0.88 | -1.72 | -2.05 |
| 2020 | 0.64 | 4.05 | 8.65 | 3.13 | -1.14 | 2.23 | -5.23 | 3.19 | 5.54 | 3.87 | 8.59 | 3.24 |
| 2021 | 0.30 | 0.79 | -0.87 | 1.86 | -2.30 | 2.20 | -2.30 | -0.65 | 0.68 | -6.19 | -3.86 | -1.27 |
| 2022 | -0.80 | 3.66 | 11.32 | 4.12 | 0.98 | 0.67 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |




| Metric | Strategy | Benchmark |
|---|---|---|
| 5Y (ann.) | 17.63% | 12.16% |
| 10Y (ann.) | 13.83% | -0.36% |
| All-time (ann.) | 13.66% | 0.77% |
| Best Day | 25.71% | 6.87% |
| Worst Day | -3.26% | -7.94% |
| Best Month | 30.65% | 16.27% |
| Worst Month | -6.19% | -25.08% |
| Best Year | 42.53% | 41.36% |
| Worst Year | -11.29% | -31.8% |
| Avg. Drawdown | -1.79% | -4.93% |
| Avg. Drawdown Days | 40 | 164 |
| Recovery Factor | 41.65 | 0.18 |
| Ulcer Index | 0.04 | 0.51 |
| Serenity Index | 16.92 | 0.0 |
| Avg. Up Month | 2.7% | 4.51% |
| Avg. Down Month | -1.19% | -3.31% |
| Win Days | 33.98% | 52.35% |
| Win Month | 59.26% | 50.51% |
| Win Quarter | 70.31% | 56.72% |
| Win Year | 94.12% | 58.82% |
| Beta | -0.0 | - |
| Alpha | 0.14 | - |
| Correlation | -0.33% | - |
| Treynor Ratio | -328308.15% | - |

## EOY Returns vs Benchmark

| Year | Benchmark | Strategy | Multiplier | Won |
|---|---|---|---|---|
| 2006 | 4.06% | 1.83% | 0.45 | - |
| 2007 | 31.58% | 1.52% | 0.05 | - |
| 2008 | -31.80% | 8.95% | -0.28 | + |
| 2009 | 16.19% | 3.73% | 0.23 | - |
| 2010 | 11.90% | 38.79% | 3.26 | + |
| 2011 | -2.58% | 14.37% | -5.58 | + |
| 2012 | 3.50% | 33.22% | 9.49 | + |
| 2013 | -7.63% | 5.23% | -0.68 | + |
| 2014 | -28.10% | 6.67% | -0.24 | + |
| 2015 | -27.59% | 15.61% | -0.57 | + |
| 2016 | 18.56% | 7.87% | 0.42 | - |
| 2017 | 4.86% | 6.98% | 1.44 | + |
| 2018 | -11.63% | 14.37% | -1.24 | + |
| 2019 | 11.84% | 26.70% | 2.26 | + |
| 2020 | -7.84% | 42.53% | -5.43 | + |
| 2021 | 41.36% | -11.29% | -0.27 | - |
| 2022 | 20.45% | 21.13% | 1.03 | + |

## Worst 10 Drawdowns

| Started | Recovered | Drawdown | Days |
|---|---|---|---|
| 2021-02-10 | 2022-04-27 | -17.31% | 441 |
| 2009-09-18 | 2010-07-15 | -14.14% | 300 |
| 2020-04-03 | 2020-09-03 | -10.83% | 153 |

| Started | Recovered | Drawdown | Days |
|---|---|---|---|
| 2010-12-01 | 2011-05-10 | -9.19% | 160 |
| 2007-10-12 | 2008-08-21 | -8.46% | 314 |
| 2010-07-16 | 2010-11-30 | -7.41% | 137 |
| 2012-01-24 | 2012-05-18 | -7.18% | 115 |
| 2018-09-13 | 2019-04-03 | -6.96% | 202 |
| 2011-10-10 | 2011-12-27 | -6.78% | 78 |
| 2016-07-27 | 2017-08-07 | -6.75% | 376 |