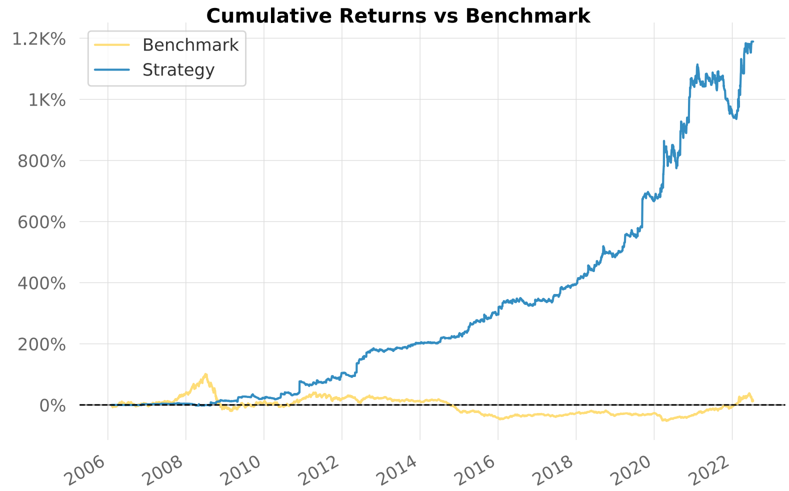
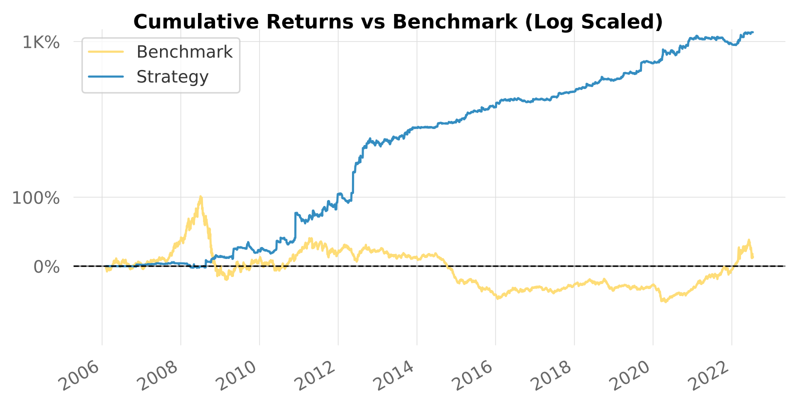
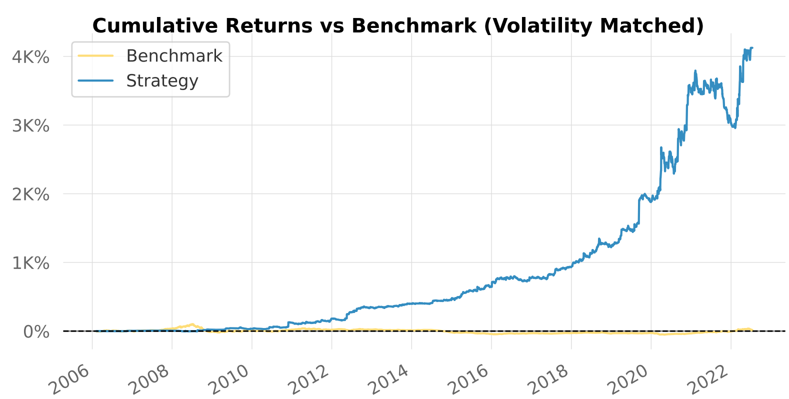
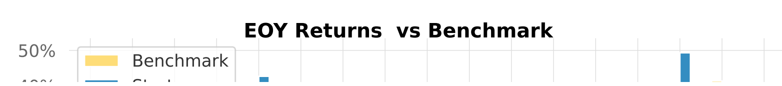
Strategy Tearsheet 6 Feb, 2006 - 15 Jul, 2022

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



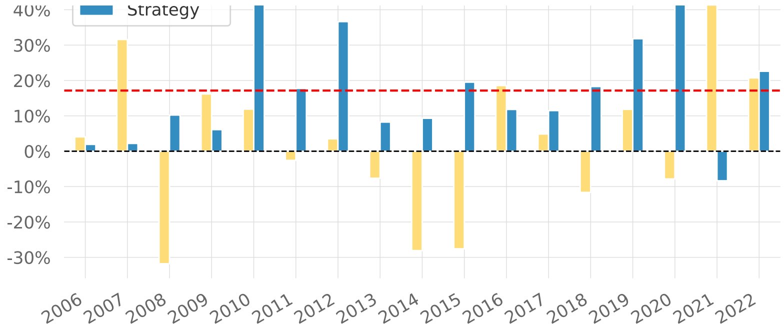


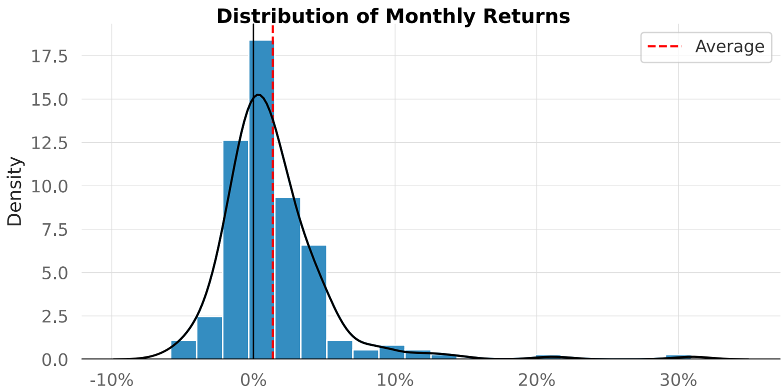


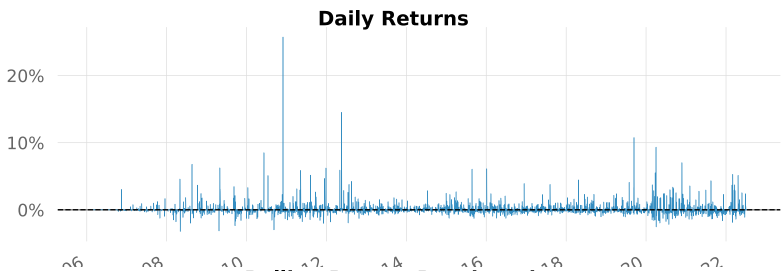


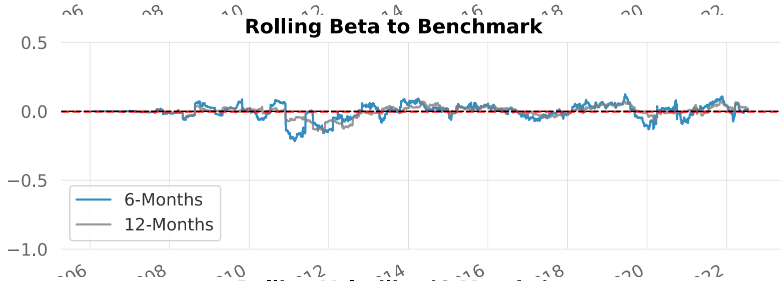
Key Performance Metrics

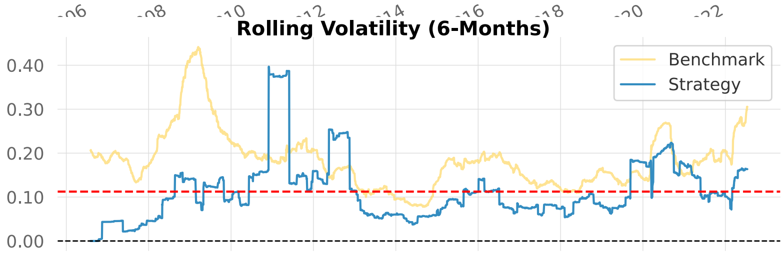
Metric	Strategy	Benchmark
Risk-Free Rate	0.0%	0.0%
Time in Market	45.0%	99.0%
Cumulative Return	1,189.04%	13.78%
CAGR﹪	16.82%	0.79%
Sharpe	1.25	0.14
Prob. Sharpe Ratio	100.0%	71.29%
Smart Sharpe	1.24	0.14
Sortino	3.6	0.19
Smart Sortino	3.59	0.19
Sortino/√2	2.55	0.13
Smart Sortino/√2	2.54	0.13
Omega	1.61	1.61
Max Drawdown	-14.73%	-76.36%
Longest DD Days	407	5125
Volatility (ann.)	13.16%	19.75%
R^2	0.0	0.0
Information Ratio	0.04	0.04
Calmar	1.14	0.01
Skew	11.38	-0.42
Kurtosis	266.8	3.24
Expected Daily	0.06%	0.0%
Expected Monthly	1.3%	0.07%
Expected Yearly	16.23%	0.76%
Kelly Criterion	16.64%	5.52%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-1.3%	-2.04%
Expected Shortfall (cVaR)	-1.3%	-2.04%
Max Consecutive Wins	4	11

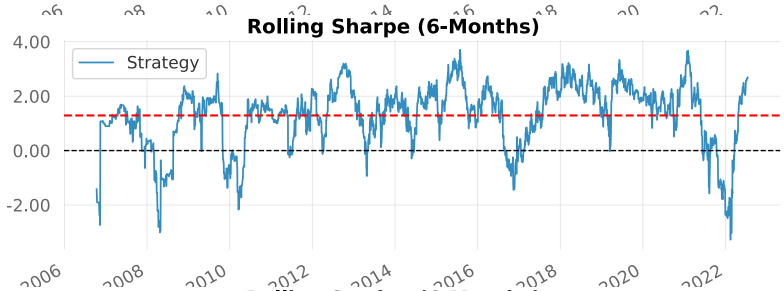


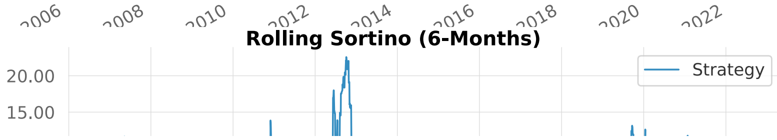




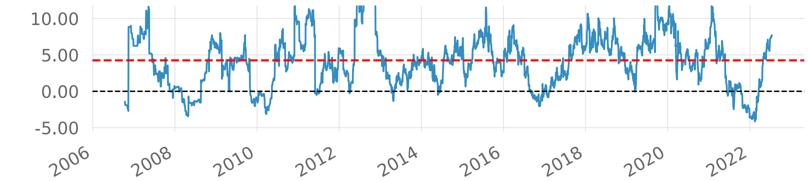


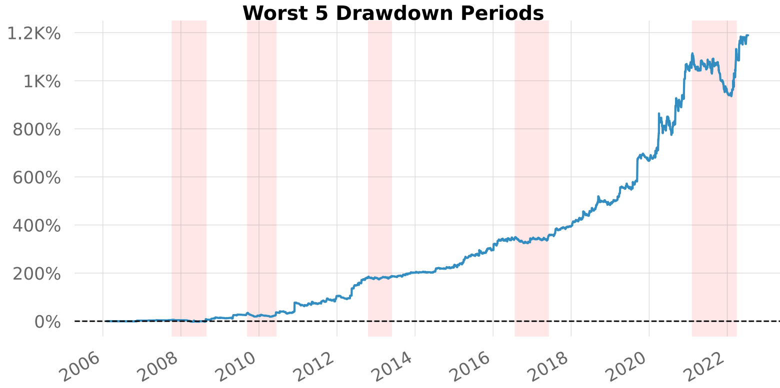


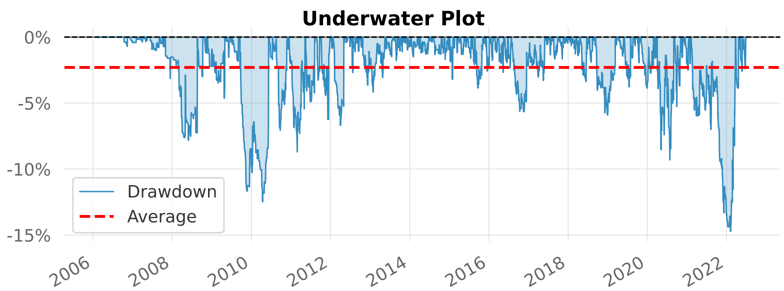




Metric	Strategy	Benchmark
Max Consecutive Losses	6	12
Gain/Pain Ratio	0.61	0.02
Gain/Pain (1M)	2.68	0.11
Payoff Ratio	2.39	1.02
Profit Factor	1.61	1.02
Common Sense Ratio	2.52	1.01
CPC Index	1.58	0.55
Tail Ratio	1.57	0.99
Outlier Win Ratio	13.1	3.53
Outlier Loss Ratio	5.99	2.59
MTD	0.0%	-5.83%
3M	8.79%	-10.72%
6M	23.97%	15.18%
YTD	22.6%	20.73%
1Y	9.41%	31.21%
3Y (ann.)	25.11%	20.04%
5Y (ann.)	22.01%	12.21%
10Y (ann.)	17.76%	-0.33%
All-time (ann.)	16.82%	0.79%
Best Day	25.73%	6.87%
Worst Day	-3.22%	-7.94%
Best Month	30.92%	16.27%
Worst Month	-5.85%	-25.08%
Best Year	49.31%	41.36%
Worst Year	-8.35%	-31.8%
Avg. Drawdown	-1.6%	-4.89%
Avg. Drawdown Days	34	160
Recovery Factor	80.74	0.18
Ulcer Index	0.04	0.51
Serenity Index	38.86	0.0
Avg. Up Month	2.81%	4.49%
Avg. Down Month	-1.08%	-3.22%
Win Days	41.24%	52.35%
Win Month	62.23%	50.51%

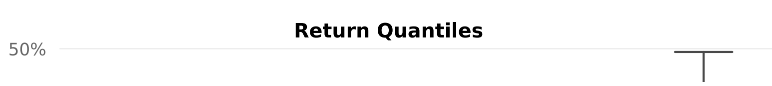






Monthly Returns (%)

	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	-0.38	2.70	-0.37
2007	0.00	1.03	-0.35	0.31	1.18	-0.94	0.06	0.09	0.51	0.54	-0.32	0.08
2008	-0.21	-0.80	-3.65	-1.45	-0.40	2.06	0.64	7.48	-1.22	4.49	3.36	-0.04
2009	-1.77	-0.80	1.53	-1.85	12.38	1.30	-0.64	-0.68	2.42	-3.68	-3.06	1.72
2010	2.60	-1.92	-0.96	-1.03	2.86	9.02	3.78	-1.19	-4.07	2.14	30.92	-1.93
2011	-4.63	-2.30	2.77	2.13	2.93	-1.12	2.14	4.51	5.13	-2.04	-0.55	8.20
2012	0.06	-3.74	-2.08	1.05	21.11	4.99	4.59	5.62	1.54	1.22	-0.93	0.25
2013	-0.96	1.42	1.03	-0.67	1.26	-0.08	1.13	-1.28	2.38	2.13	1.77	-0.14
2014	-0.57	0.73	-0.04	-0.31	-0.17	1.47	4.83	-0.65	0.40	0.81	-0.31	2.87
2015	-1.95	4.84	1.88	5.00	1.94	0.82	1.19	3.57	-1.69	1.89	2.62	-1.84
2016	5.20	4.71	1.77	-1.00	0.55	-0.11	1.63	-3.33	-0.51	-0.38	0.25	2.75
2017	-0.15	1.29	-2.44	1.34	2.62	1.23	1.02	3.02	1.78	0.56	0.80	-0.04
2018	4.57	0.29	1.33	5.89	-2.22	2.57	1.15	4.11	1.53	0.18	-0.46	-1.68
2019	2.48	0.75	4.94	3.58	1.51	-1.51	3.81	0.85	14.21	1.39	-1.46	-1.65
2020	0.92	4.32	9.02	3.58	-0.63	2.70	-4.83	3.51	6.02	4.36	8.97	3.62
2021	0.54	1.10	-0.63	2.10	-1.96	2.41	-2.03	-0.33	1.05	-5.85	-3.64	-1.14
2022	-0.71	3.91	11.63	4.33	1.14	0.88	0.00	0.00	0.00	0.00	0.00	0.00



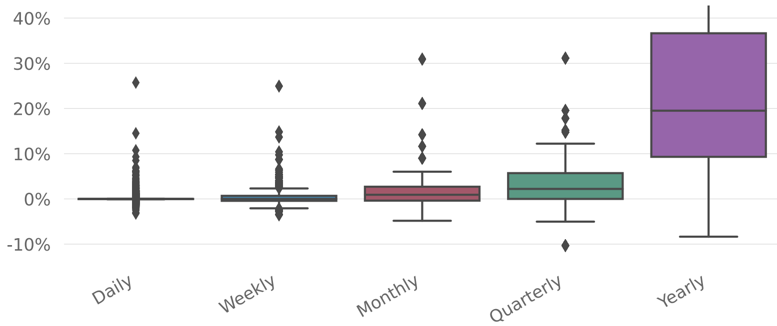
Metric	Strategy	Benchmark
Win Quarter	77.78%	56.72%
Win Year	94.12%	58.82%
Beta	-0.0	-
Alpha	0.16	-
Correlation	-0.28%	-
Treynor Ratio	-639518.4%	-

EOY Returns vs Benchmark

Year	Benchmark	Strategy	Multiplier	Won
2006	4.06%	1.93%	0.47	-
2007	31.58%	2.20%	0.07	-
2008	-31.80%	10.23%	-0.32	+
2009	16.19%	6.10%	0.38	-
2010	11.90%	42.67%	3.59	+
2011	-2.58%	17.76%	-6.89	+
2012	3.50%	36.64%	10.46	+
2013	-7.63%	8.23%	-1.08	+
2014	-28.10%	9.31%	-0.33	+
2015	-27.59%	19.52%	-0.71	+
2016	18.56%	11.81%	0.64	-
2017	4.86%	11.48%	2.36	+
2018	-11.63%	18.28%	-1.57	+
2019	11.84%	31.80%	2.69	+
2020	-7.84%	49.31%	-6.29	+
2021	41.36%	-8.35%	-0.20	-
2022	20.73%	22.60%	1.09	+

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2021-02-10	2022-03-24	-14.73%	407
2009-09-18	2010-06-08	-12.47%	263
2020-04-03	2020-09-02	-9.30%	152
2010-12-16	2011-05-10	-8.70%	145
2007-10-12	2008-08-21	-7.81%	314
2010-07-16	2010-11-30	-7.07%	137



Started	Recovered	Drawdown	Days
2012-01-24	2012-05-02	-6.70%	99
2011-10-10	2011-12-27	-6.25%	78
2018-09-13	2019-03-26	-5.91%	194
2016-07-28	2017-05-31	-5.65%	307