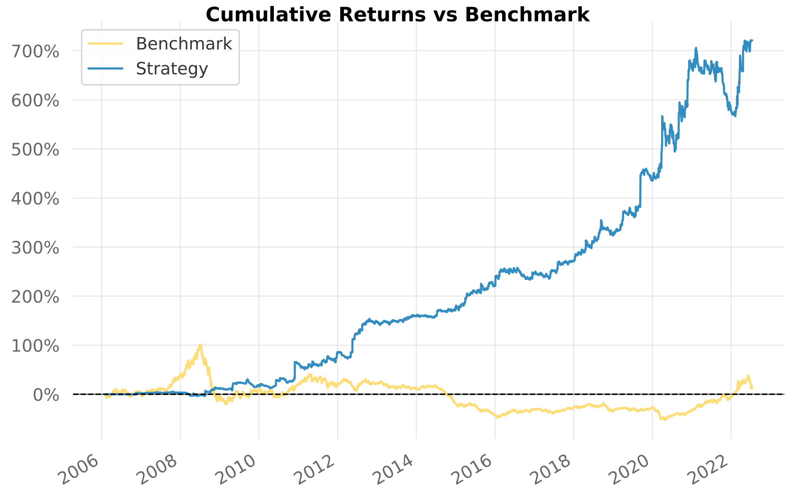
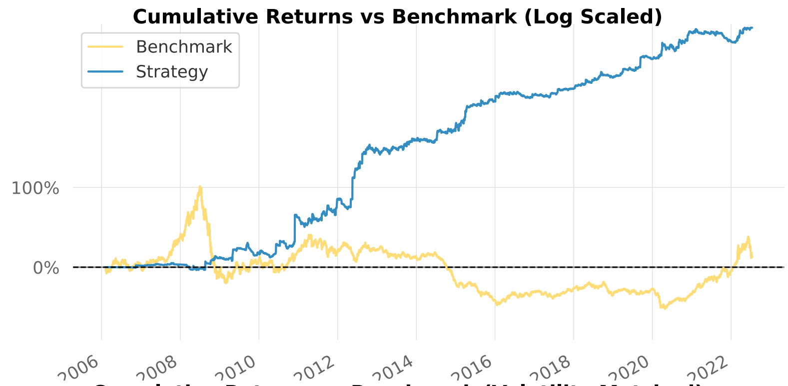
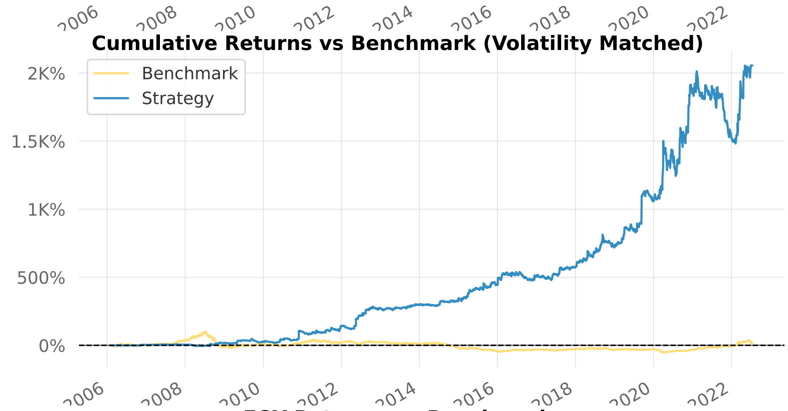
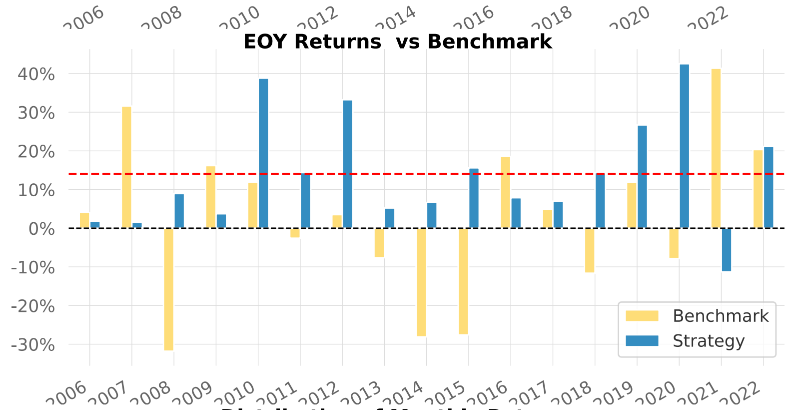
Strategy Tearsheet 6 Feb, 2006 - 15 Jul, 2022

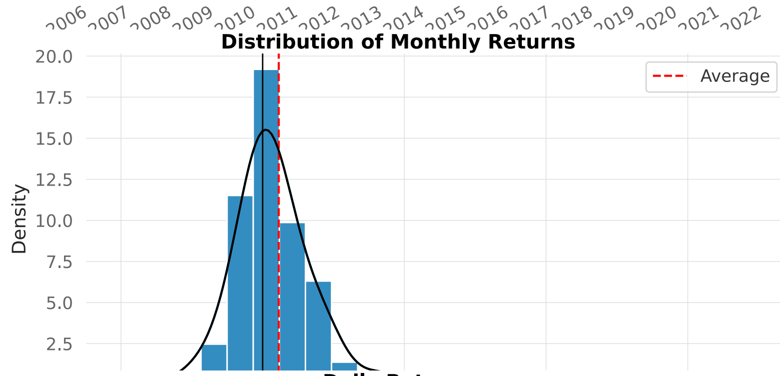
Benchmark is CLOSE | Generated by QuantStats (v. 0.0.59)

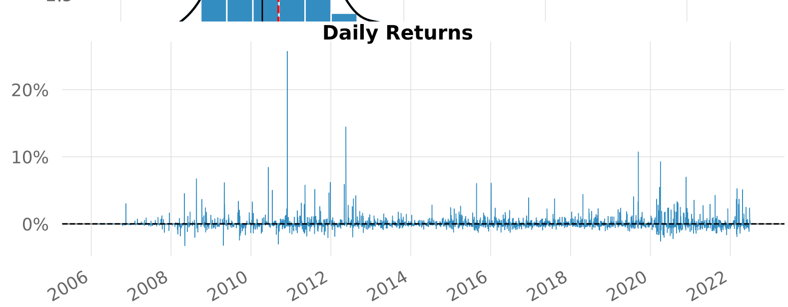


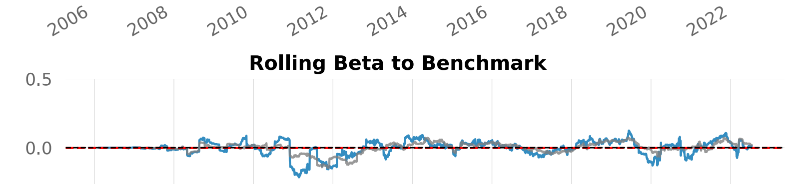






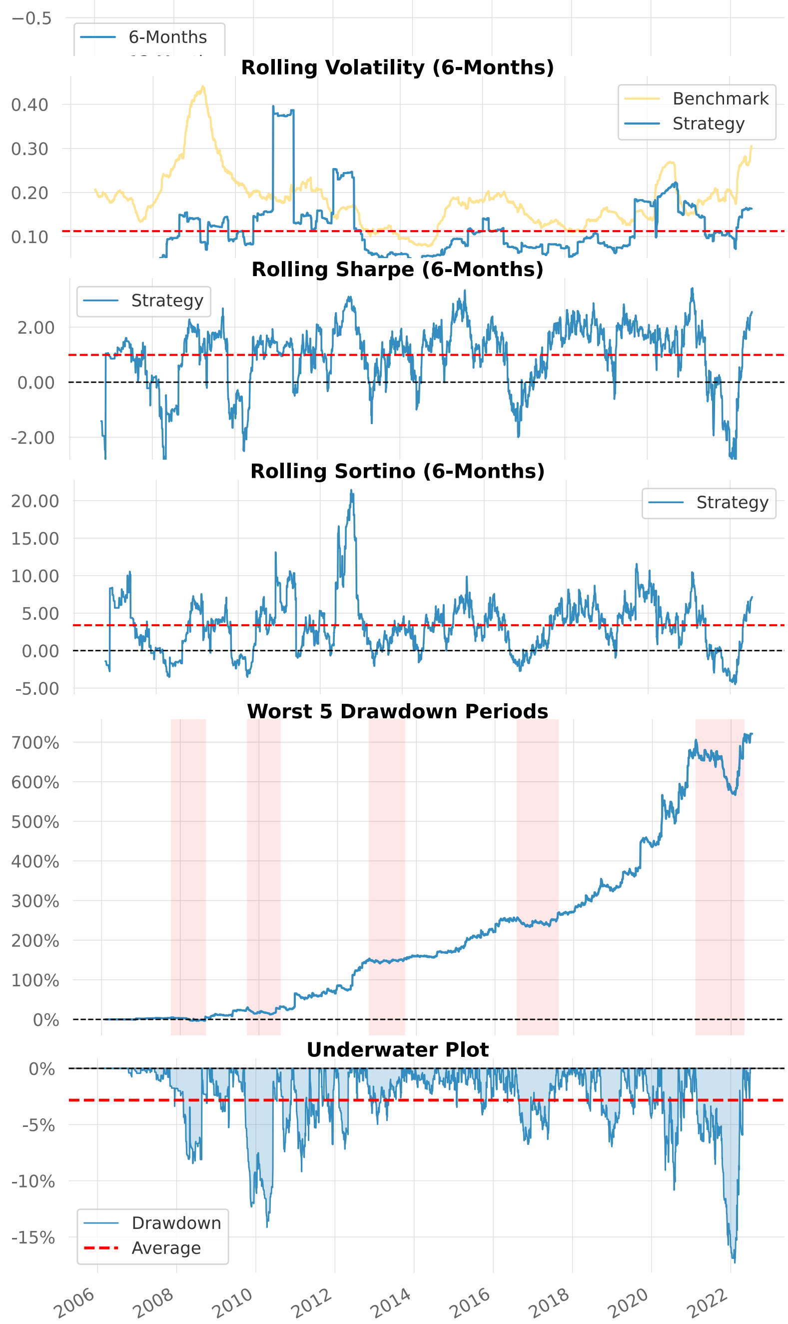






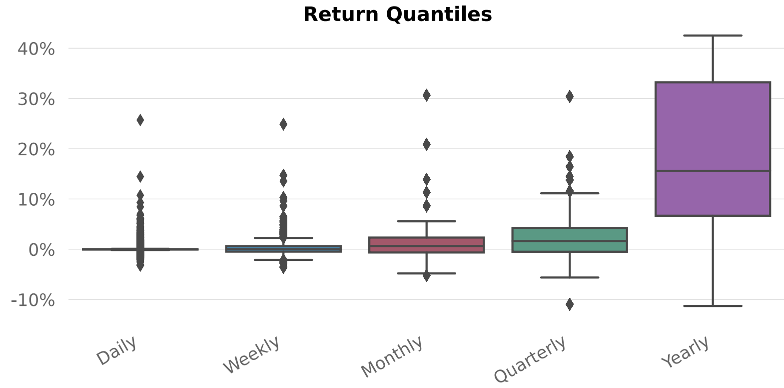
Key Performance Metrics

Metric	Strategy	Benchmark
Risk-Free Rate	0.0%	0.0%
Time in Market	53.0%	99.0%
Cumulative Return	721.12%	13.41%
CAGR﹪	13.66%	0.77%
Sharpe	1.04	0.14
Prob. Sharpe Ratio	100.0%	71.15%
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%	0.74%
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%	-6.14%
3M	8.27%	-11.01%
6M	22.58%	14.81%
YTD	21.13%	20.33%
1Y	6.36%	30.78%
3Y (ann.)	20.56%	19.9%



	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

Return Quantiles



Metric	Strategy	Benchmark
5Y (ann.)	17.63%	12.14%
10Y (ann.)	13.83%	-0.37%
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	-328435.7%	-

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	20.33%	21.13%	1.04	+

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