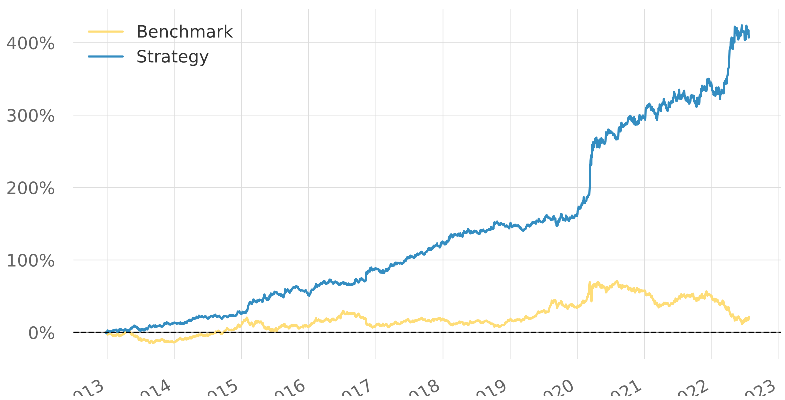
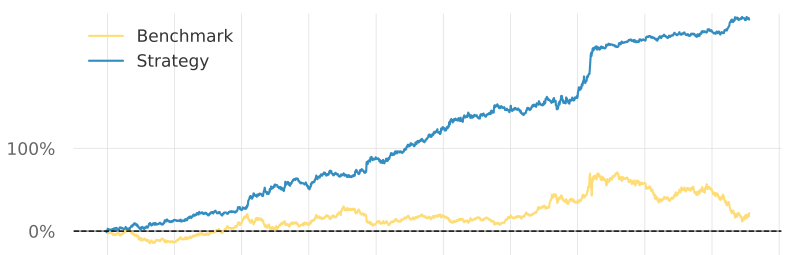
Strategy Tearsheet 24 Dec, 2012 - 22 Jul, 2022

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

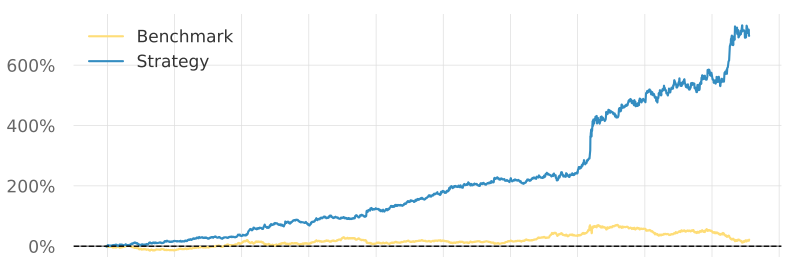
Cumulative Returns vs Benchmark



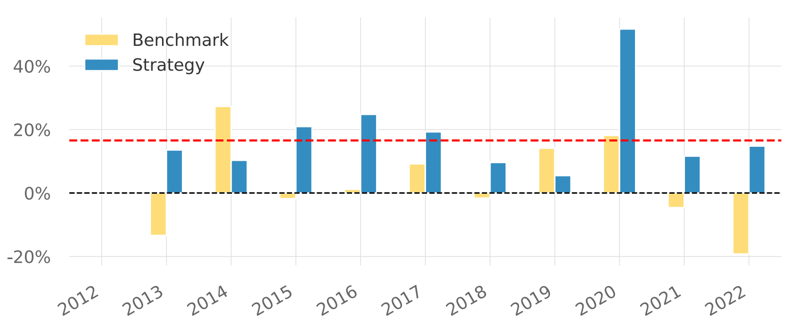
Cumulative Returns vs Benchmark (Log Scaled)



Cumulative Returns vs Benchmark (Volatility Matched)



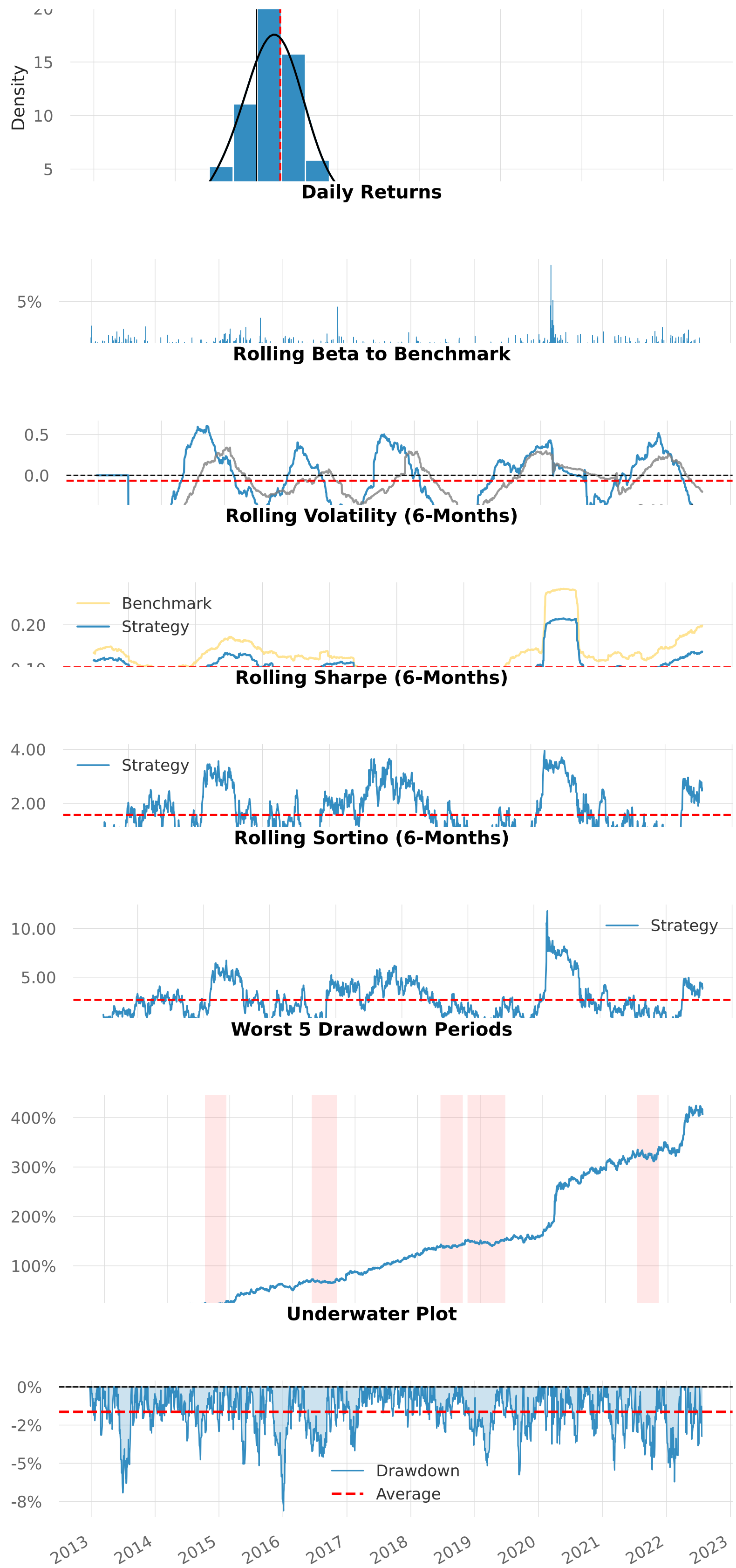
EOY Returns vs Benchmark



Distribution of Monthly Returns

Key Performance Metrics

Metric	Strategy	Benchmark
Risk-Free Rate	0.0%	0.0%
Time in Market	87.0%	100.0%
Cumulative Return	407.1%	21.71%
CAGR﹪	18.47%	2.07%
Sharpe	1.61	0.22
Prob. Sharpe Ratio	100.0%	74.82%
Smart Sharpe	1.51	0.2
Sortino	2.66	0.31
Smart Sortino	2.49	0.29
Sortino/√2	1.88	0.22
Smart Sortino/√2	1.76	0.2
Omega	1.35	1.35
Max Drawdown	-8.11%	-34.76%
Longest DD Days	213	1086
Volatility (ann.)	10.89%	14.06%
R^2	0.02	0.02
Information Ratio	0.05	0.05
Calmar	2.28	0.06
Skew	1.26	0.02
Kurtosis	13.61	6.52
Expected Daily	0.07%	0.01%
Expected Monthly	1.41%	0.17%
Expected Yearly	15.9%	1.8%
Kelly Criterion	8.45%	1.25%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-1.06%	-1.45%
Expected Shortfall (cVaR)	-1.06%	-1.45%
Max Consecutive Wins	14	10
Max Consecutive Losses	6	7
Gain/Pain Ratio	0.35	0.04
Gain/Pain (1M)	3.92	0.2
Payoff Ratio	0.99	0.92
Profit Factor	1.35	1.04
Common Sense Ratio	1.55	0.98
CPC Index	0.73	0.5



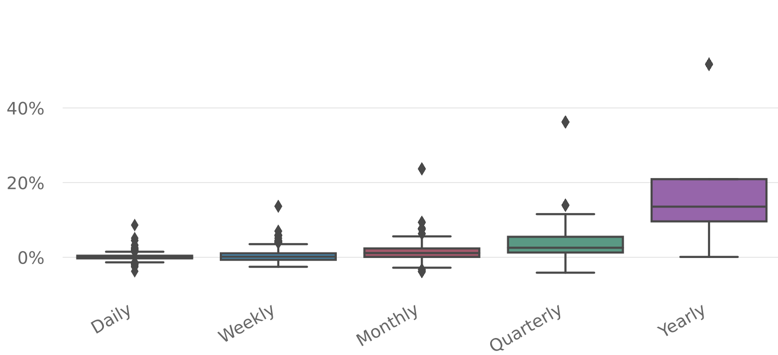
Metric	Strategy	Benchmark
Tail Ratio	1.15	0.94
Outlier Win Ratio	4.35	3.06
Outlier Loss Ratio	3.59	2.68
MTD	0.63%	3.41%
3M	3.06%	-1.28%
6M	18.87%	-16.66%
YTD	14.79%	-19.22%
1Y	18.54%	-18.57%
3Y (ann.)	26.15%	-5.01%
5Y (ann.)	19.85%	0.65%
10Y (ann.)	18.47%	2.07%
All-time (ann.)	18.47%	2.07%
Best Day	8.63%	7.52%
Worst Day	-3.74%	-6.67%
Best Month	23.69%	11.05%
Worst Month	-5.86%	-9.42%
Best Year	51.69%	27.3%
Worst Year	0.1%	-19.22%
Avg. Drawdown	-1.66%	-4.71%
Avg. Drawdown Days	21	103
Recovery Factor	50.19	0.62
Ulcer Index	0.02	0.12
Serenity Index	32.94	0.08
Avg. Up Month	2.36%	2.74%
Avg. Down Month	-1.87%	-2.06%
Win Days	54.41%	52.65%
Win Month	74.14%	50.0%
Win Quarter	87.5%	55.0%
Win Year	100.0%	45.45%
Beta	-0.11	-
Alpha	0.18	-
Correlation	-14.25%	-
Treynor Ratio	-3691.43%	-

EOY Returns vs Benchmark

Year	Benchmark	Strategy	Multiplier	Won
2012	-0.48%	0.10%	-0.20	+
2013	-13.38%	13.56%	-1.01	+
2014	27.30%	10.30%	0.38	-
2015	-1.79%	20.93%	-11.69	+

2014	-1.15	1.73	2.76	2.02	2.35	-1.84	2.01	0.18	-0.46	0.95	-0.99	2.42
2015	4.32	6.46	2.62	2.13	-0.52	6.33	-1.63	3.08	1.05	3.13	-3.33	-3.83
2016	5.42	2.89	2.85	1.43	-1.86	-0.36	-1.31	0.64	1.35	0.97	9.37	1.45
2017	-2.34	1.38	2.37	1.86	0.49	3.06	0.60	3.43	-0.05	2.00	3.95	1.15
2018	0.18	3.50	-0.01	1.44	0.52	0.28	0.01	0.92	0.87	2.09	0.06	-0.58
2019	0.17	-1.91	0.98	2.25	1.07	-0.10	2.00	-0.63	0.31	1.50	-1.35	1.14
2020	7.73	2.24	23.69	-0.05	2.04	4.02	-2.36	5.41	0.78	-0.08	-0.61	1.88
2021	4.38	-2.76	1.04	0.81	1.91	1.73	1.18	-2.45	-0.02	1.91	1.56	1.98
2022	2.79	0.18	7.52	8.87	0.88	0.81	0.63	0.00	0.00	0.00	0.00	0.00

Return Quantiles



Year	Benchmark	Strategy	Multiplier	Won
2016	1.17%	24.78%	21.15	+
2017	9.18%	19.26%	2.10	+
2018	-1.61%	9.62%	-5.97	+
2019	14.12%	5.48%	0.39	-
2020	18.15%	51.69%	2.85	+
2021	-4.60%	11.62%	-2.53	+
2022	-19.22%	14.79%	-0.77	+

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2015-10-28	2016-02-08	-8.11%	103
2013-05-29	2013-08-21	-6.94%	84
2021-12-14	2022-03-22	-6.22%	98
2019-07-19	2019-10-04	-5.75%	77
2021-01-28	2021-04-08	-5.45%	70
2021-07-09	2021-11-05	-5.42%	119
2018-10-23	2019-05-24	-5.16%	213
2015-07-02	2015-08-26	-5.16%	55
2015-05-07	2015-06-10	-5.06%	34
2014-08-13	2014-12-08	-4.77%	117