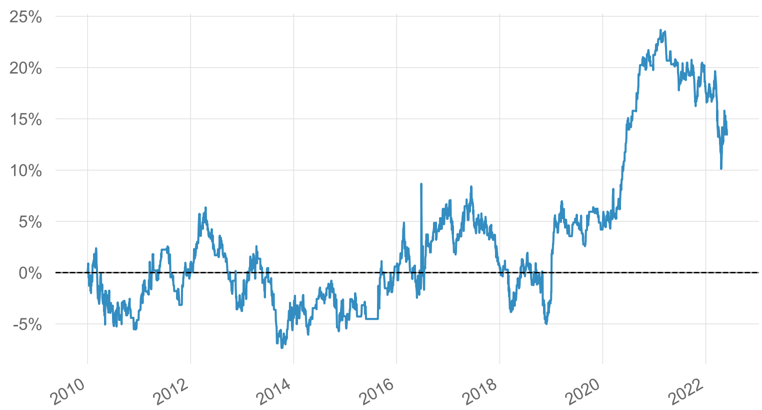
Strategy Tearsheet 31 Dec, 2009 - 31 May, 2022

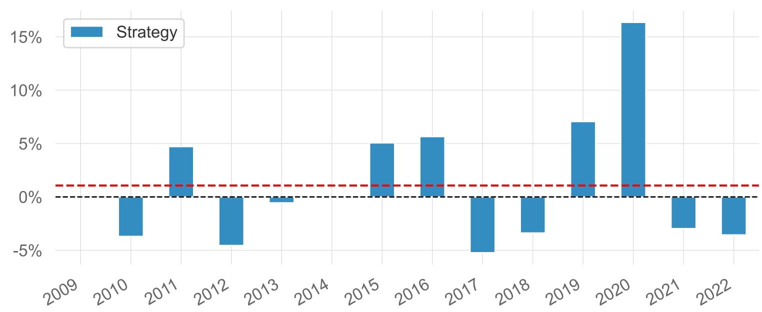
Generated by QuantStats (v. 0.0.56)

Cumulative Returns



Cumulative Returns (Log Scaled)

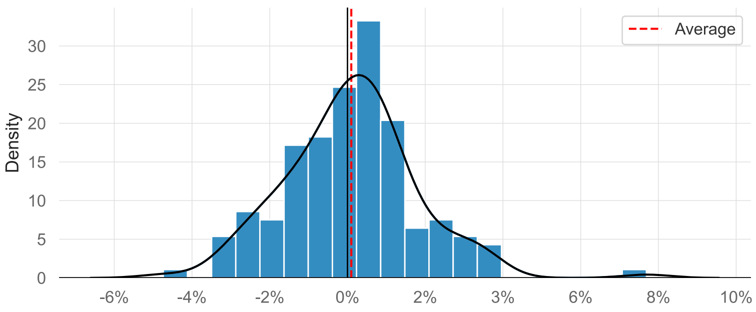
EOY Returns



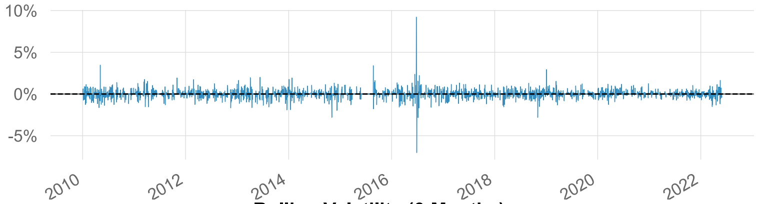
Distribution of Monthly Returns

Key Performance Metrics

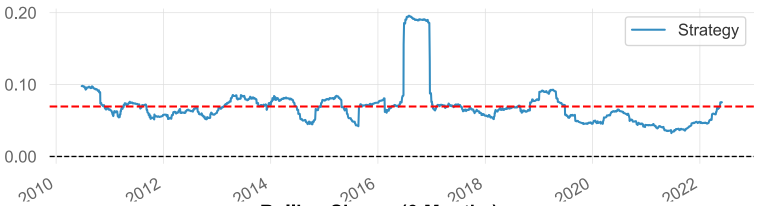
Metric	Strategy
Risk-Free Rate	0.0%
Time in Market	68.0%
Cumulative Return	13.46%
CAGR﹪	1.02%
Sharpe	0.17
Prob. Sharpe Ratio	72.43%
Smart Sharpe	0.14
Sortino	0.25
Smart Sortino	0.21
Sortino/√2	0.17
Smart Sortino/√2	0.15
Omega	1.04
Max Drawdown	-12.9%
Longest DD Days	1528
Volatility (ann.)	7.57%
Calmar	0.08
Skew	1.38
Kurtosis	62.19
Expected Daily	0.0%
Expected Monthly	0.08%
Expected Yearly	0.91%
Kelly Criterion	2.01%
Risk of Ruin	0.0%
Daily Value-at-Risk	-0.78%
Expected Shortfall (cVaR)	-0.78%
Max Consecutive Wins	8
Max Consecutive Losses	9
Gain/Pain Ratio	0.04
Gain/Pain (1M)	0.19
Payoff Ratio	0.99



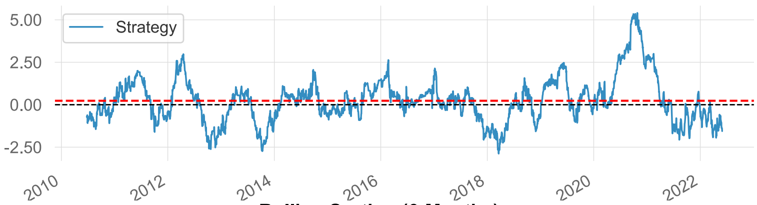
Daily Returns



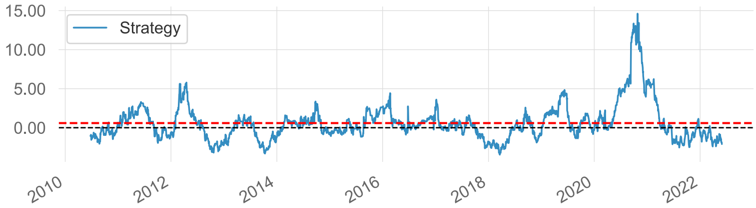
Rolling Volatility (6-Months)



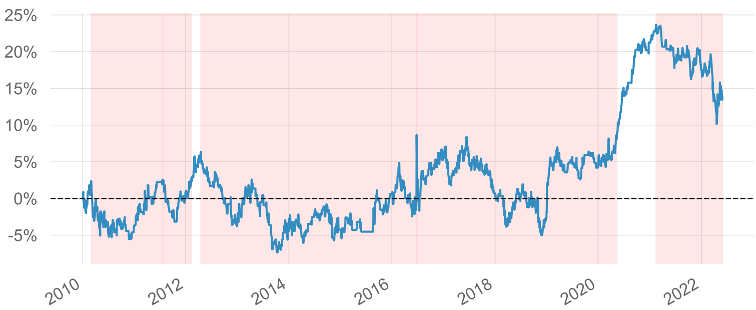
Rolling Sharpe (6-Months)



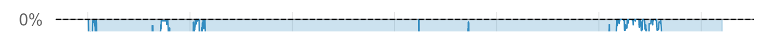
Rolling Sortino (6-Months)



Worst 5 Drawdown Periods



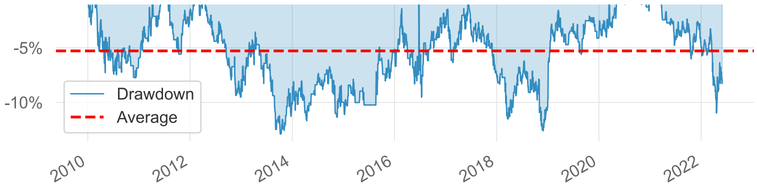
Underwater Plot



Metric	Strategy
Profit Factor	1.04
Common Sense Ratio	1.07
CPC Index	0.53
Tail Ratio	1.03
Outlier Win Ratio	6.21
Outlier Loss Ratio	3.39
MTD	0.63%
3M	-3.88%
6M	-5.01%
YTD	-3.56%
1Y	-6.08%
3Y (ann.)	2.64%
5Y (ann.)	1.54%
10Y (ann.)	0.85%
All-time (ann.)	1.02%
Best Day	9.23%
Worst Day	-7.04%
Best Month	7.69%
Worst Month	-4.74%
Best Year	16.36%
Worst Year	-5.23%
Avg. Drawdown	-1.84%
Avg. Drawdown Days	125
Recovery Factor	1.04
Ulcer Index	0.06
Serenity Index	0.1
Avg. Up Month	1.32%
Avg. Down Month	-1.27%
Win Days	51.37%
Win Month	53.06%
Win Quarter	48.0%
Win Year	46.15%

EOY Returns

Year	Return	Cumulative
2009	0.0%%	0.0%

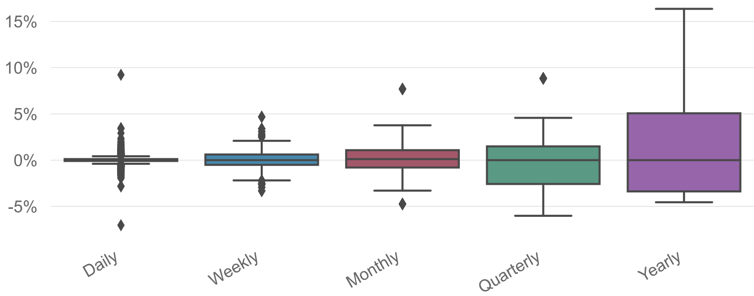


Monthly Returns (%)

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2009	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2010	-0.70	2.29	-2.77	-2.98	0.73	-1.13	0.62	0.28	-0.47	0.70	-2.10	1.93
2011	1.55	0.37	1.68	0.42	0.94	1.08	-0.18	-2.91	-1.44	-0.79	3.09	0.96
2012	0.54	3.64	0.30	-0.64	-1.59	-1.31	1.00	-0.80	-2.33	-0.30	-2.57	-0.42
2013	2.15	3.31	-1.10	0.91	-2.34	0.89	-2.14	-2.89	-1.10	-0.55	3.12	-0.57
2014	0.67	0.64	-2.30	0.65	1.24	1.10	0.31	0.58	0.37	-1.48	-1.70	0.03
2015	-0.37	1.27	-0.92	1.16	-1.39	0.00	0.00	1.06	3.47	-1.57	-0.19	2.55
2016	1.27	0.64	-1.17	-1.18	-0.42	1.31	2.67	-0.64	1.39	-0.01	1.69	0.05
2017	-2.29	-0.66	0.37	2.83	0.24	-1.55	-0.06	-0.84	0.45	-0.07	-2.04	-1.64
2018	-0.08	-0.41	-3.47	1.71	1.49	-0.22	0.82	-0.40	-0.69	0.68	-4.74	2.12
2019	7.69	0.84	0.49	-2.00	0.57	0.43	0.02	-2.37	3.18	-0.01	-0.50	-1.14
2020	1.06	0.71	-0.34	1.41	3.43	3.77	0.66	1.39	2.42	-0.37	1.10	0.11
2021	1.27	-0.12	-1.60	-0.30	0.40	-1.65	0.08	0.63	0.41	-2.68	2.23	-1.58
2022	0.34	-0.03	-3.30	-1.20	0.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Year	Return	Cumulative
2010	-3.42%%	-3.7%
2011	4.83%%	4.72%
2012	-4.46%%	-4.55%
2013	-0.23%%	-0.56%
2014	0.3%%	0.03%
2015	5.15%%	5.07%
2016	6.54%%	5.66%
2017	-5.16%%	-5.23%
2018	-3.17%%	-3.38%
2019	7.01%%	7.06%
2020	15.31%%	16.36%
2021	-2.93%%	-2.97%
2022	-3.49%%	-3.56%

Return Quantiles



Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2012-04-18	2016-06-24	-12.90%	1528
2016-06-27	2020-05-13	-12.60%	1416
2021-02-16	2022-05-31	-10.97%	469
2010-03-03	2011-07-22	-7.74%	506
2011-07-25	2012-02-10	-5.58%	200
2010-01-06	2010-02-08	-2.87%	33
2012-03-05	2012-04-04	-2.02%	30
2020-11-23	2021-01-13	-1.61%	51
2010-02-18	2010-03-01	-1.33%	11
2020-10-13	2020-11-09	-1.02%	27