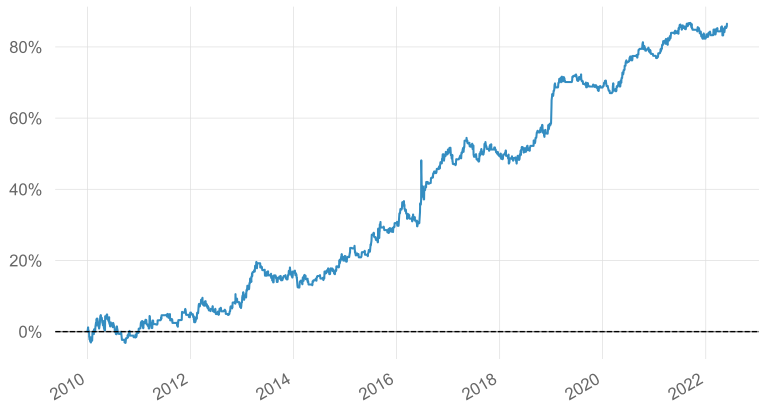
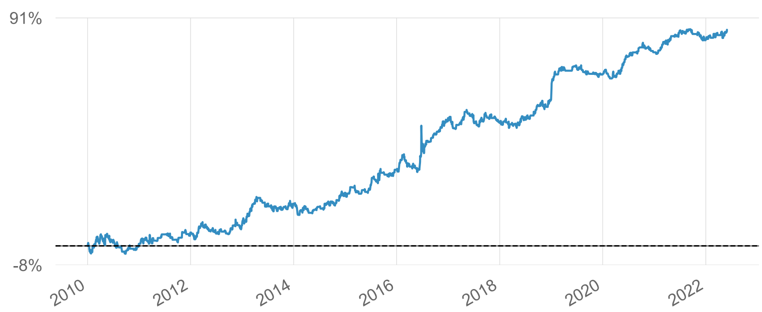
Strategy Tearsheet 31 Dec, 2009 - 31 May, 2022

Generated by QuantStats (v. 0.0.56)

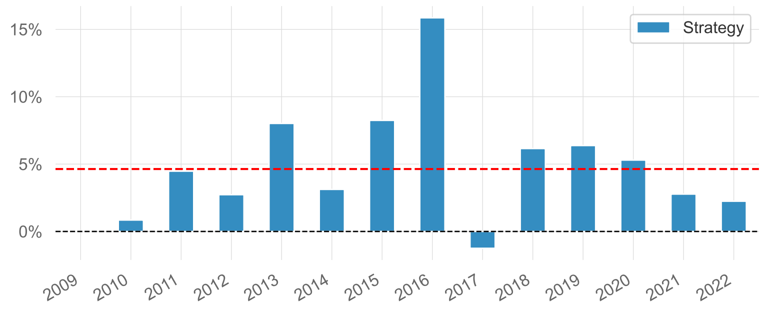
Cumulative Returns



Cumulative Returns (Log Scaled)



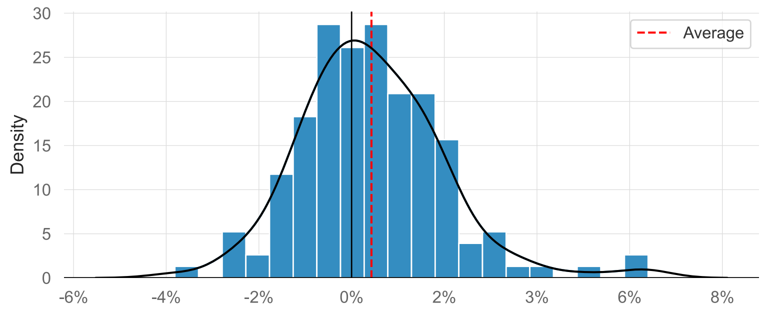
EOY Returns



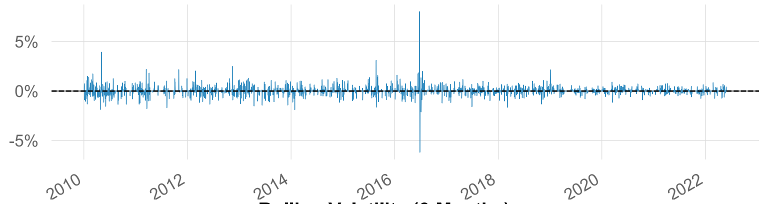
Distribution of Monthly Returns

Key Performance Metrics

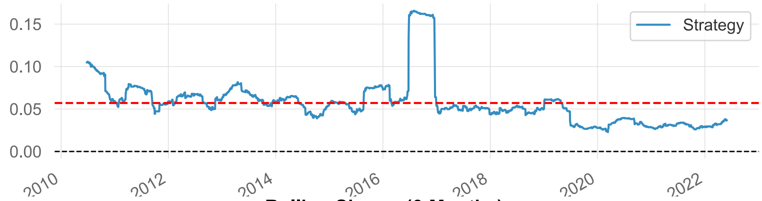
Metric	Strategy
Risk-Free Rate	0.0%
Time in Market	54.0%
Cumulative Return	86.53%
CAGR﹪	5.15%
Sharpe	0.79
Prob. Sharpe Ratio	99.61%
Smart Sharpe	0.67
Sortino	1.24
Smart Sortino	1.04
Sortino/√2	0.88
Smart Sortino/√2	0.74
Omega	1.25
Max Drawdown	-7.64%
Longest DD Days	584
Volatility (ann.)	6.37%
Calmar	0.67
Skew	1.94
Kurtosis	74.4
Expected Daily	0.02%
Expected Monthly	0.42%
Expected Yearly	4.55%
Kelly Criterion	11.06%
Risk of Ruin	0.0%
Daily Value-at-Risk	-0.64%
Expected Shortfall (cVaR)	-0.64%
Max Consecutive Wins	9
Max Consecutive Losses	5
Gain/Pain Ratio	0.25
Gain/Pain (1M)	1.15
Payoff Ratio	1.0



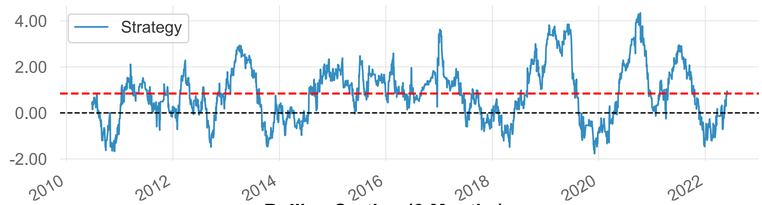
Daily Returns



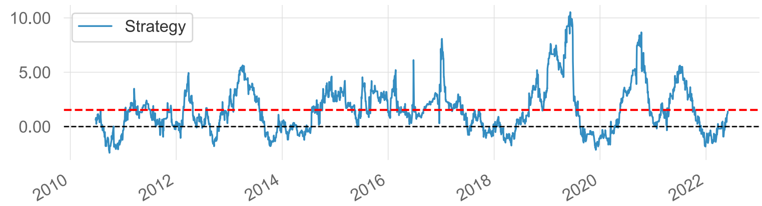
Rolling Volatility (6-Months)



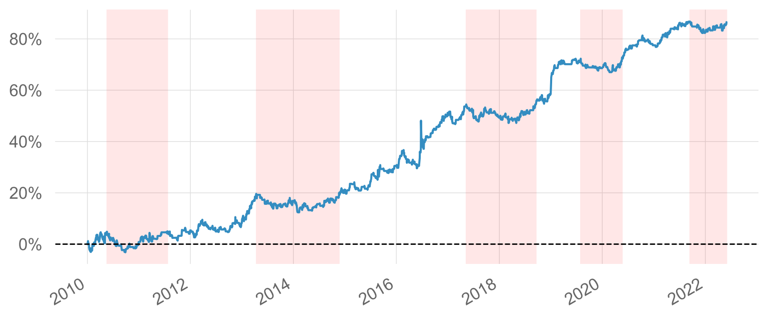
Rolling Sharpe (6-Months)



Rolling Sortino (6-Months)



Worst 5 Drawdown Periods

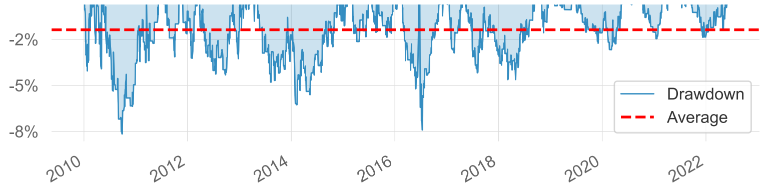


Underwater Plot

Metric	Strategy
Profit Factor	1.25
Common Sense Ratio	1.42
CPC Index	0.69
Tail Ratio	1.14
Outlier Win Ratio	8.72
Outlier Loss Ratio	3.21
MTD	1.8%
3M	0.89%
6M	1.96%
YTD	2.24%
1Y	1.07%
3Y (ann.)	2.83%
5Y (ann.)	4.54%
10Y (ann.)	5.77%
All-time (ann.)	5.15%
Best Day	8.03%
Worst Day	-6.19%
Best Month	6.4%
Worst Month	-3.81%
Best Year	15.85%
Worst Year	-1.25%
Avg. Drawdown	-1.29%
Avg. Drawdown Days	49
Recovery Factor	11.32
Ulcer Index	0.03
Serenity Index	3.02
Avg. Up Month	1.39%
Avg. Down Month	-0.93%
Win Days	55.57%
Win Month	58.78%
Win Quarter	68.0%
Win Year	92.31%

EOY Returns

Year	Return	Cumulative
2009	0.0%%	0.0%

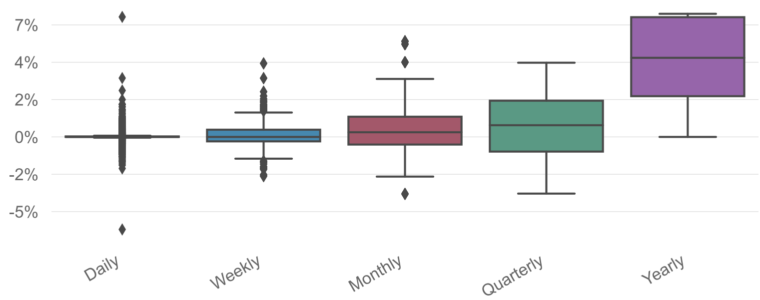


Monthly Returns (%)

	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	-2.32	3.80	1.85	-2.66	3.12	-1.58	-1.02	-2.34	-0.48	0.73	-0.46	2.46
2011	0.10	1.11	-0.60	0.66	1.05	1.38	-0.69	-1.39	-0.70	1.55	1.35	0.62
2012	-2.57	5.00	-0.24	-0.78	-0.22	-1.43	1.44	-0.25	-1.10	3.02	0.09	-0.05
2013	2.25	3.88	1.78	1.90	-1.64	-0.98	-0.89	-0.14	0.05	0.41	1.41	-0.15
2014	-3.81	1.50	0.53	-1.31	1.06	1.05	-1.00	2.19	0.61	0.55	1.25	0.62
2015	0.31	2.02	-1.44	0.60	-0.59	1.93	2.08	-0.18	2.35	-1.07	0.16	1.87
2016	3.04	0.02	-1.56	-0.66	-0.52	6.21	2.23	0.31	1.76	0.82	2.51	0.88
2017	-2.16	0.36	0.19	3.32	-0.38	-2.19	-1.07	1.51	1.09	0.33	-0.93	-1.19
2018	0.32	-0.71	-0.17	-0.81	1.89	1.04	-0.18	1.58	1.48	1.29	-1.47	1.80
2019	6.40	1.42	0.29	-0.81	0.86	0.19	-0.07	-1.41	-0.29	-0.01	-0.63	0.46
2020	0.23	-1.15	0.63	1.21	2.01	1.31	0.96	0.08	1.04	-0.28	-0.30	-0.51
2021	0.40	1.36	0.50	1.34	0.31	0.89	-0.46	0.48	-0.74	0.00	-1.02	-0.28
2022	1.03	0.31	-0.27	-0.62	1.80	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Year	Return	Cumulative
2010	1.21%%	0.85%
2011	4.6%%	4.47%
2012	2.9%%	2.73%
2013	7.93%%	8.02%
2014	3.23%%	3.12%
2015	8.12%%	8.24%
2016	15.46%%	15.85%
2017	-1.13%%	-1.25%
2018	6.11%%	6.15%
2019	6.26%%	6.38%
2020	5.22%%	5.3%
2021	2.78%%	2.77%
2022	2.25%%	2.24%

Return Quantiles



Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2010-05-21	2011-07-22	-7.64%	427
2016-06-27	2016-11-18	-7.42%	144
2013-04-15	2014-11-20	-6.05%	584
2016-02-23	2016-06-23	-5.19%	121
2017-05-12	2018-09-17	-4.69%	493
2012-03-27	2012-11-15	-4.43%	233
2010-01-06	2010-02-26	-4.22%	51
2010-04-06	2010-05-17	-4.10%	41
2012-11-16	2013-01-09	-3.55%	54
2011-11-28	2012-02-27	-3.53%	91