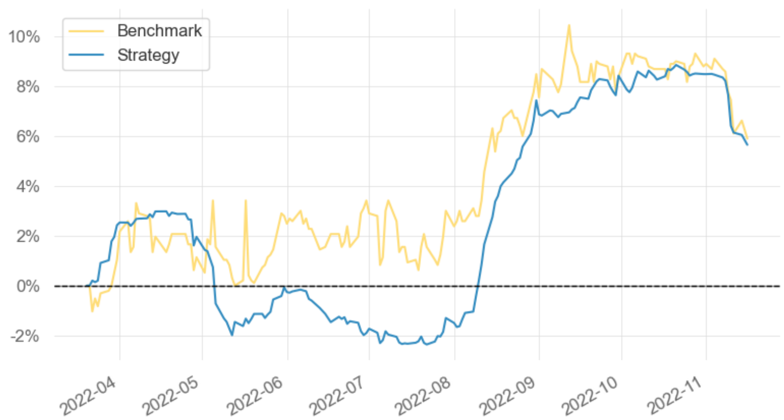
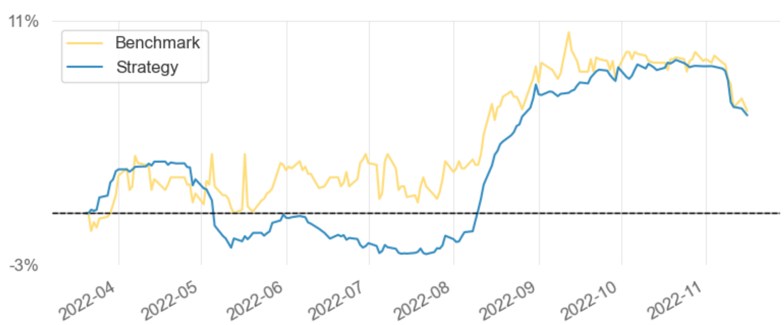
GP FIIs vs XFIX11 20 Mar, 2022 - 16 Nov, 2022

Benchmark is XFIX11SA | Generated by QuantStats (v. 0.0.59)

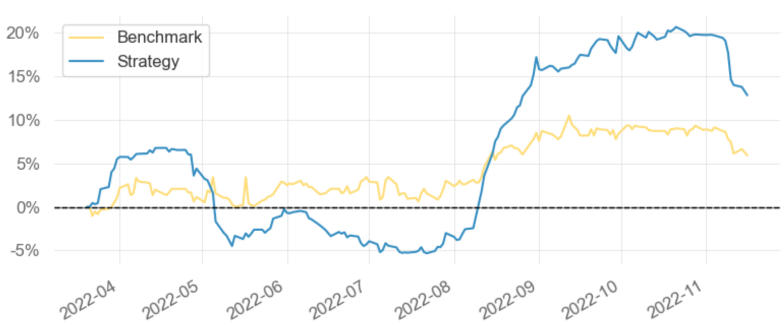
Cumulative Returns vs Benchmark



Cumulative Returns vs Benchmark (Log Scaled)



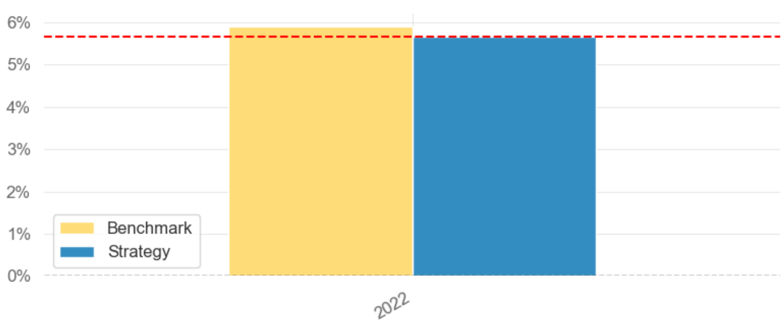
Cumulative Returns vs Benchmark (Volatility Matched)



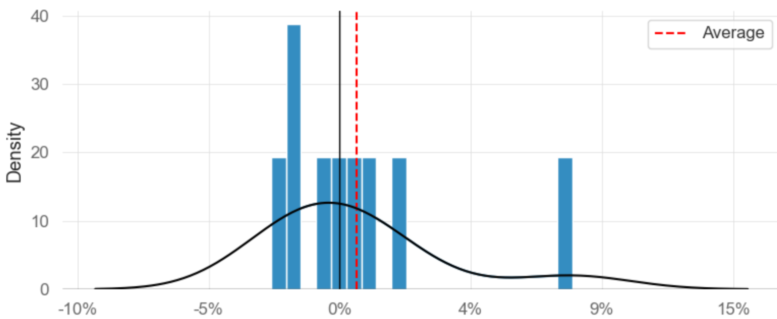
Key Performance Metrics

Metric	Strategy	Benchmark
Risk-Free Rate	0.0%	0.0%
Time in Market	99.0%	90.0%
Cumulative Return	5.66%	5.91%
CAGR﹪	8.7%	9.08%
Sharpe	1.63	0.81
Prob. Sharpe Ratio	90.07%	74.49%
Smart Sharpe	1.15	0.57
Sortino	2.42	1.24
Smart Sortino	1.7	0.87
Sortino/√2	1.71	0.87
Smart Sortino/√2	1.2	0.62
Omega	1.34	1.34
Max Drawdown	-5.2%	-4.13%
Longest DD Days	119	86
Volatility (ann.)	5.2%	11.6%
R^2	0.14	0.14
Information Ratio	-0.01	-0.01
Calmar	1.67	2.2
Skew	-0.5	0.3
Kurtosis	3.73	3.5
Expected Daily	0.03%	0.03%
Expected Monthly	0.61%	0.64%
Expected Yearly	5.66%	5.91%
Kelly Criterion	8.18%	1.14%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-0.5%	-1.17%
Expected Shortfall (cVaR)	-0.5%	-1.17%
Max Consecutive Wins	21	7

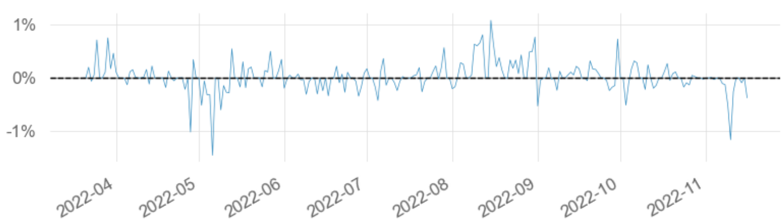
EOY Returns vs Benchmark



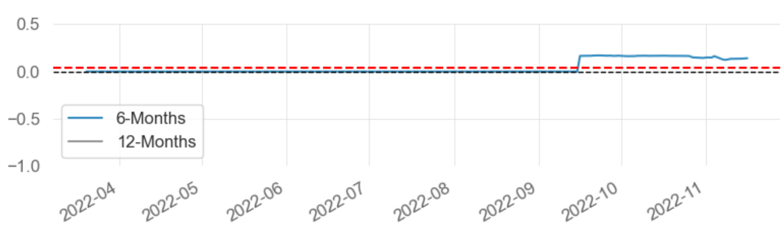
Distribution of Monthly Returns



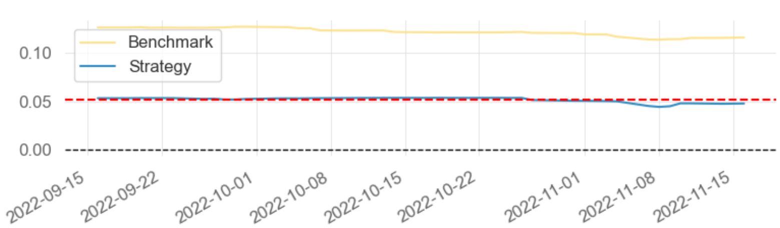
Daily Returns



Rolling Beta to Benchmark

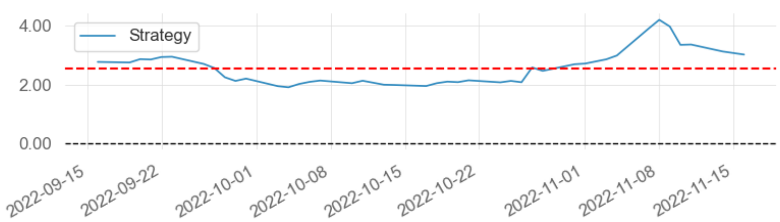


Rolling Volatility (6-Months)

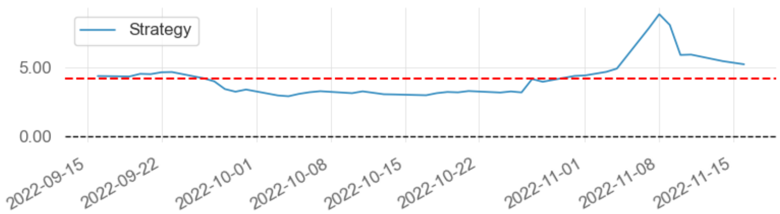


Metric	Strategy	Benchmark
Max Consecutive Losses	9	5
Gain/Pain Ratio	0.34	0.16
Gain/Pain (1M)	0.81	2.02
Payoff Ratio	0.99	1.01
Profit Factor	1.34	1.16
Common Sense Ratio	1.98	1.42
CPC Index	0.72	0.59
Tail Ratio	1.47	1.23
Outlier Win Ratio	5.73	2.76
Outlier Loss Ratio	6.7	2.71
MTD	-2.62%	-2.67%
3M	2.83%	-0.39%
6M	7.23%	5.91%
YTD	5.66%	5.91%
1Y	5.66%	5.91%
3Y (ann.)	8.7%	9.08%
5Y (ann.)	8.7%	9.08%
10Y (ann.)	8.7%	9.08%
All-time (ann.)	8.7%	9.08%
Best Day	1.08%	3.21%
Worst Day	-1.45%	-2.91%
Best Month	8.86%	5.33%
Worst Month	-2.62%	-2.67%
Best Year	5.66%	5.91%
Worst Year	5.66%	5.91%
Avg. Drawdown	-0.91%	-1.92%
Avg. Drawdown Days	15	21
Recovery Factor	1.09	1.43
Ulcer Index	0.03	0.02
Serenity Index	0.13	0.98
Avg. Up Month	3.78%	2.25%
Avg. Down Month	-2.62%	-2.67%
Win Days	54.27%	50.34%
Win Month	55.56%	66.67%

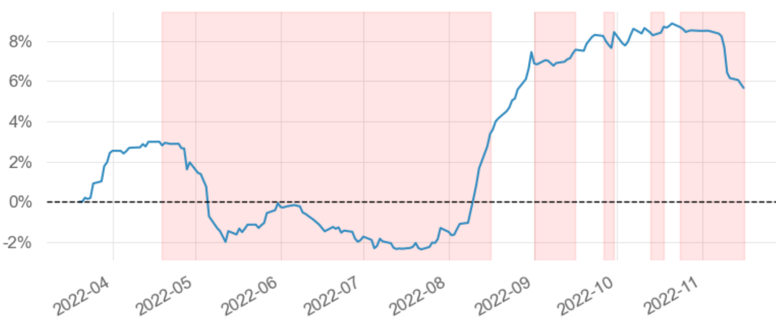
Rolling Sharpe (6-Months)



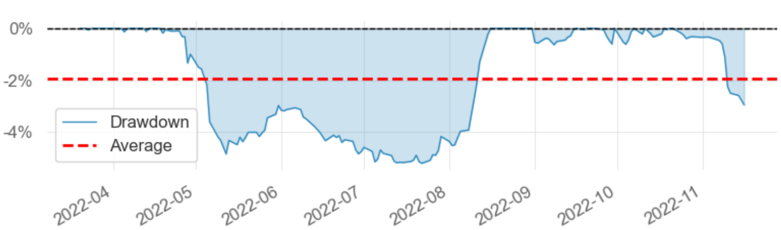
Rolling Sortino (6-Months)



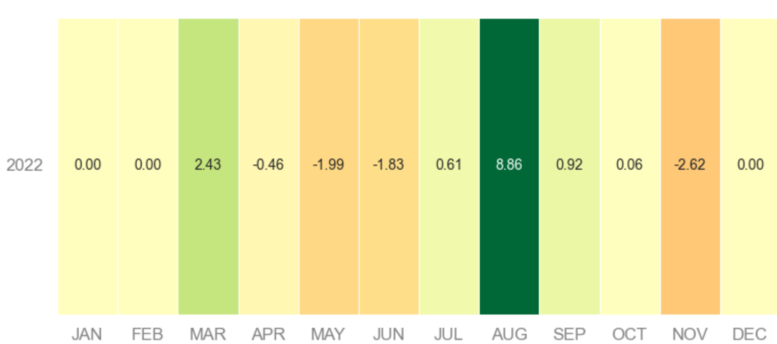
Worst 5 Drawdown Periods



Underwater Plot



Monthly Returns (%)



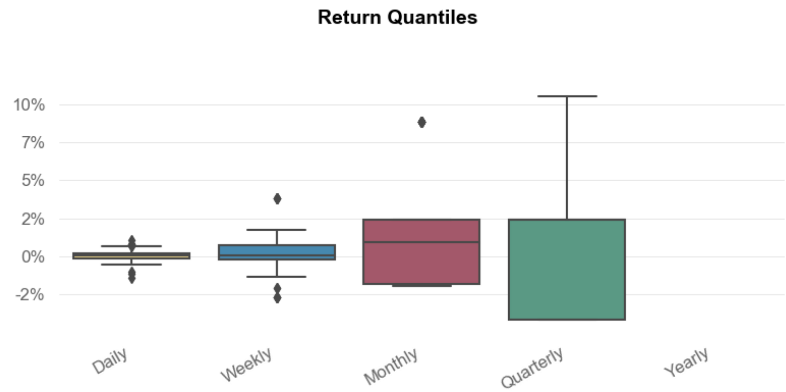
Metric	Strategy	Benchmark
Win Quarter	50.0%	75.0%
Win Year	100.0%	100.0%
Beta	0.17	-
Alpha	0.07	-
Correlation	37.64%	-
Treynor Ratio	33.58%	-

EOY Returns vs Benchmark

Year	Benchmark	Strategy	Multiplier	Won
2022	5.91%	5.66%	0.96	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2022-04-19	2022-08-16	-5.20%	119
2022-10-24	2022-11-16	-2.95%	23
2022-09-01	2022-09-16	-0.63%	15
2022-10-03	2022-10-07	-0.61%	4
2022-09-26	2022-09-30	-0.60%	4
2022-10-13	2022-10-18	-0.33%	5
2022-10-10	2022-10-11	-0.22%	1
2022-04-04	2022-04-07	-0.13%	3
2022-04-13	2022-04-14	-0.11%	1
2022-03-23	2022-03-25	-0.06%	2


Return Quantiles
10%
7%
5%
2%
0%
-2%
Daily
Weekly
Monthly
Quarterly
Yearly