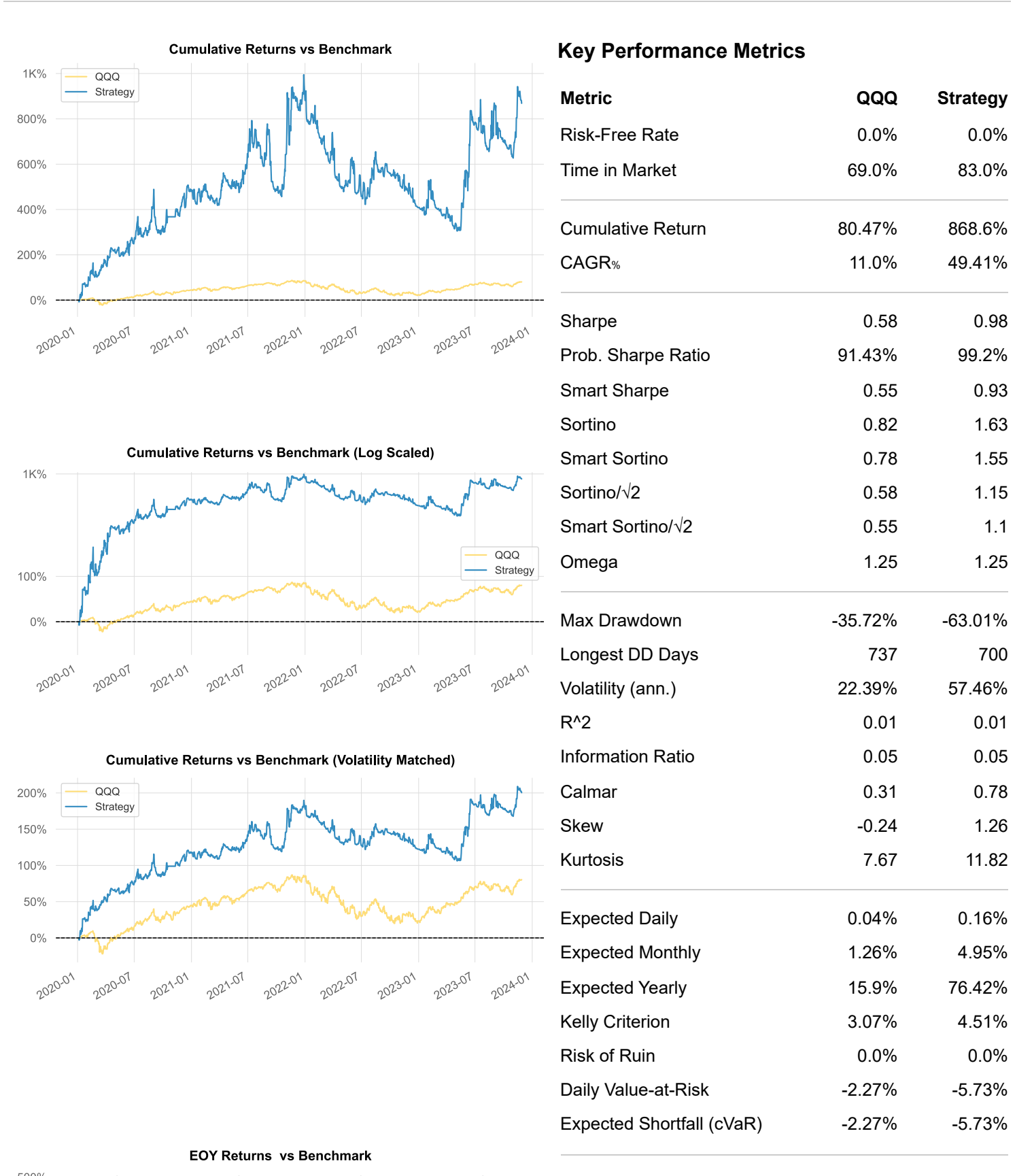
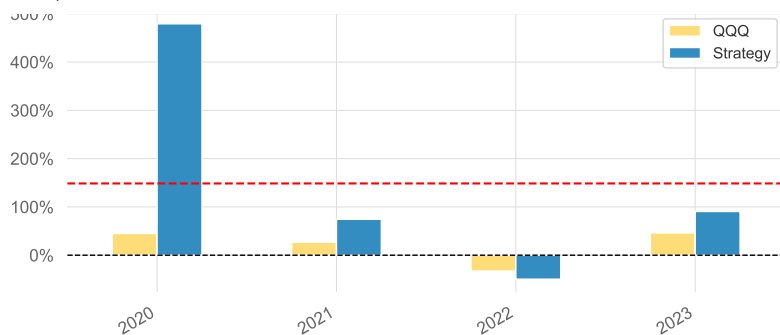


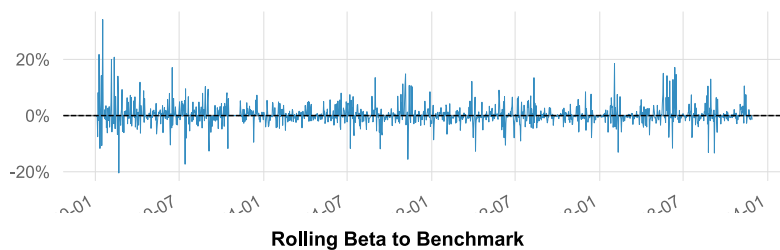
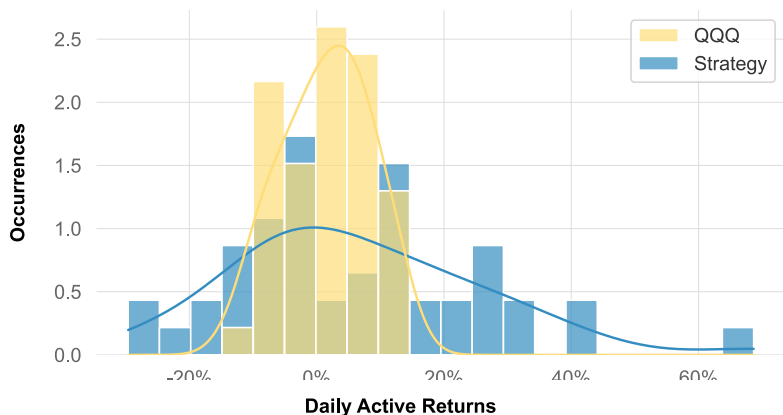
Jan, 2020 - 28 Nov, 2023

Benchmark is QQQ | Generated by [QuantStats](#) (v. 0.0.62)

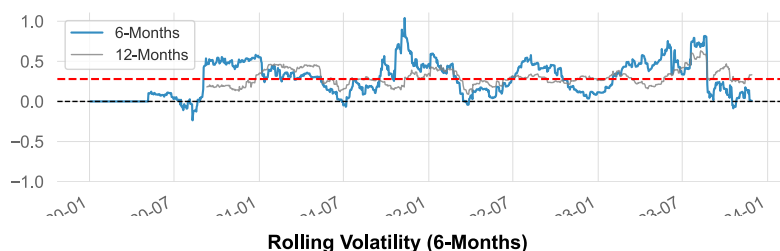




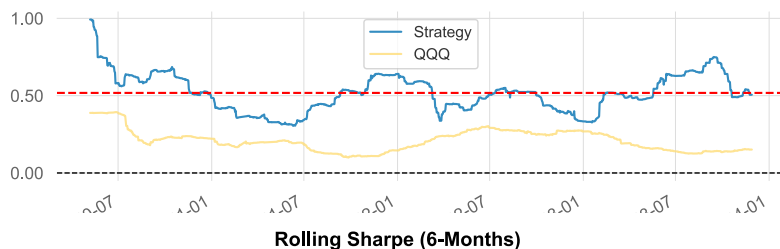
Distribution of Monthly Returns



Rolling Beta to Benchmark



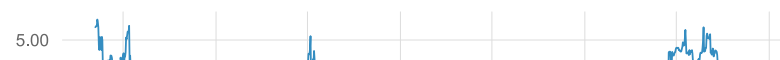
Rolling Volatility (6-Months)



Rolling Sharpe (6-Months)

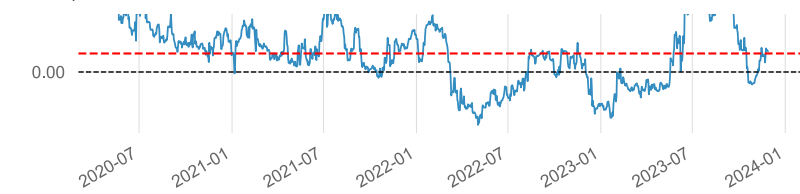


Rolling Sortino (6-Months)

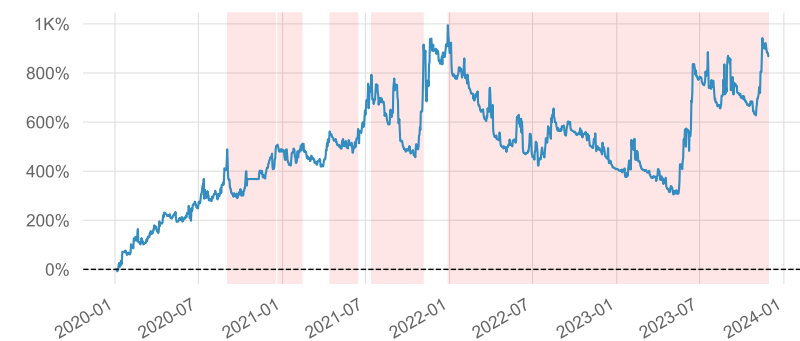


Metric	QQQ	Strategy
Max Consecutive Wins	5	5
Max Consecutive Losses	4	6
Gain/Pain Ratio	0.13	0.25
Gain/Pain (1M)	0.74	1.58
Payoff Ratio	0.86	1.25
Profit Factor	1.13	1.25
Common Sense Ratio	1.06	1.81
CPC Index	0.54	0.73
Tail Ratio	0.94	1.45
Outlier Win Ratio	13.09	4.24
Outlier Loss Ratio	5.64	3.54
MTD	11.58%	32.83%
3M	7.38%	18.49%
6M	11.8%	53.81%
YTD	46.11%	90.51%
1Y	36.19%	65.86%
3Y (ann.)	5.68%	12.92%
5Y (ann.)	11.0%	49.41%
10Y (ann.)	11.0%	49.41%
All-time (ann.)	11.0%	49.41%
Best Day	9.71%	34.19%
Worst Day	-11.09%	-20.43%
Best Month	14.55%	68.65%
Worst Month	-13.45%	-29.61%
Best Year	46.11%	479.23%
Worst Year	-32.84%	-49.65%
Avg. Drawdown	-3.76%	-11.08%
Avg. Drawdown Days	30	37
Recovery Factor	2.05	5.05
Ulcer Index	0.16	0.3
Serenity Index	0.22	0.71

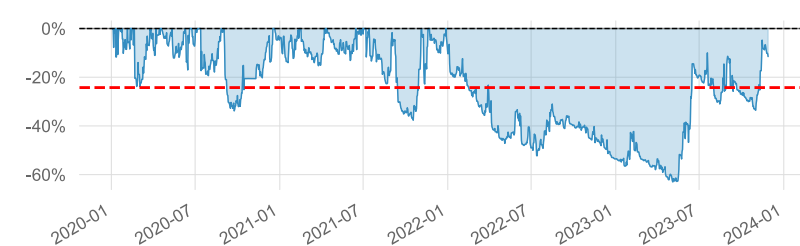
Avg. Up Month	6.52%	21.51%
Avg. Down Month	-5.81%	-12.5%
Win Days	55.19%	46.95%



Strategy - Worst 5 Drawdown Periods



Underwater Plot



Metric	QQQ	Strategy
Win Month	59.57%	53.19%
Win Quarter	62.5%	56.25%
Win Year	75.0%	75.0%
Beta	-	0.25
Alpha	-	0.53
Correlation	-	9.88%
Treynor Ratio	-	3423.49%

EOY Returns vs Benchmark

Year	QQQ	Strategy	Multiplier	Won
2020	45.00%	479.23%	10.65	+
2021	26.83%	74.34%	2.77	+
2022	-32.84%	-49.65%	1.51	-
2023	46.11%	90.51%	1.96	+

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2021-12-29	2023-11-28	-63.01%	700
2021-07-15	2021-11-04	-37.65%	113
2020-09-03	2020-12-16	-33.83%	105
2020-02-21	2020-03-26	-23.81%	35
2021-11-06	2021-11-18	-22.79%	13
2020-07-14	2020-08-26	-19.36%	44
2020-06-11	2020-06-18	-17.01%	8
2021-02-16	2021-04-07	-15.28%	51
2020-12-22	2021-02-12	-14.01%	53
2021-04-15	2021-06-14	-13.13%	61

2020	67.48	32.40	37.07	3.94	-13.53	7.44	6.06	16.59	-13.49	17.59	-2.01	8.67
2021	-7.81	2.91	-7.22	11.09	0.87	17.02	2.77	2.29	-23.94	17.94	31.75	0.71
2022	-2.26	-5.66	-5.17	-11.84	21.91	-12.35	-0.27	10.82	8.71	-6.52	-16.97	-1.52
2023	-10.04	0.00	-14.63	-9.21	33.06	35.93	-5.11	11.44	-10.74	-6.83	21.24	0.00
	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC

Strategy - Return Quantiles

