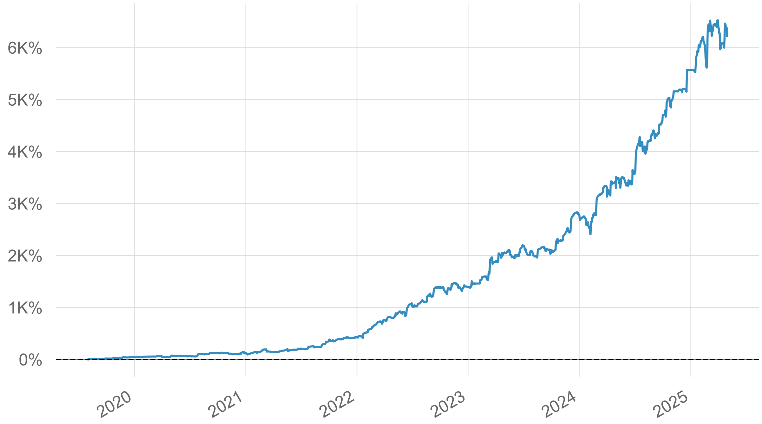
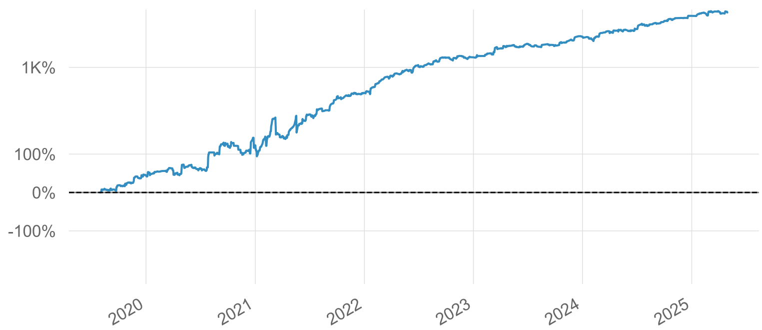
Basket 70 1 Aug, 2019 - 30 Apr, 2025

Generated by QuantStats (v. 0.0.64)

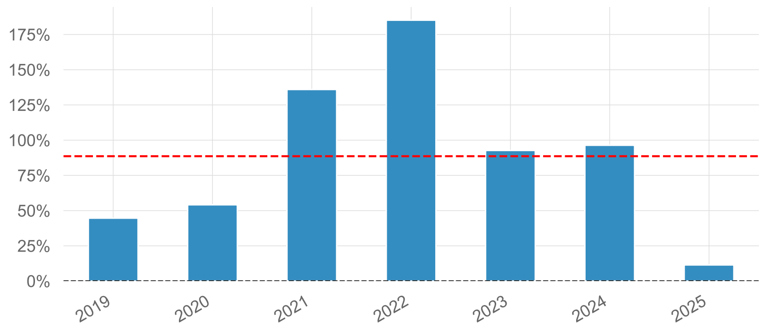
Cumulative Returns



Cumulative Returns (Log Scaled)



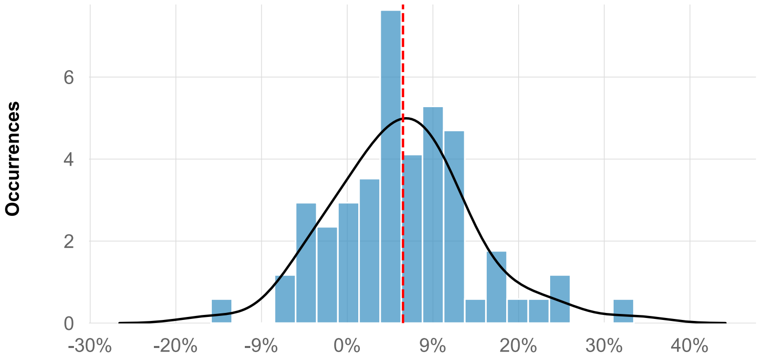
EOY Returns



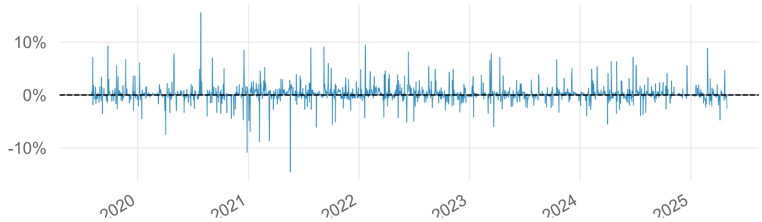
Distribution of Monthly Returns

Key Performance Metrics

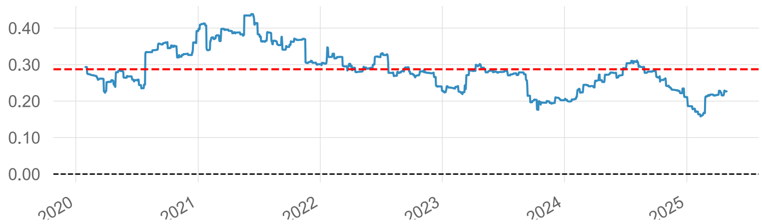
Metric	Strategy
Risk-Free Rate	0.0%
Time in Market	65.0%
Cumulative Return	6,221.73%
CAGR﹪	105.76%
Sharpe	3.62
Prob. Sharpe Ratio	100.0%
Smart Sharpe	3.21
Sortino	6.4
Smart Sortino	5.68
Sortino/√2	4.53
Smart Sortino/√2	4.01
Omega	1.82
Max Drawdown	-19.98%
Longest DD Days	108
Volatility (ann.)	29.21%
Calmar	5.29
Skew	0.82
Kurtosis	18.82
Expected Daily	0.2%
Expected Monthly	6.19%
Expected Yearly	80.83%
Kelly Criterion	28.46%
Risk of Ruin	0.0%
Daily Value-at-Risk	-2.31%
Expected Shortfall (cVaR)	-2.31%
Max Consecutive Wins	11
Max Consecutive Losses	9
Gain/Pain Ratio	0.82
Gain/Pain (1M)	7.24
Payoff Ratio	1.05



Daily Active Returns

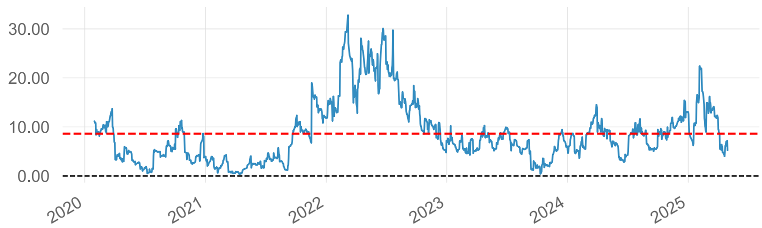


Rolling Volatility (6-Months)

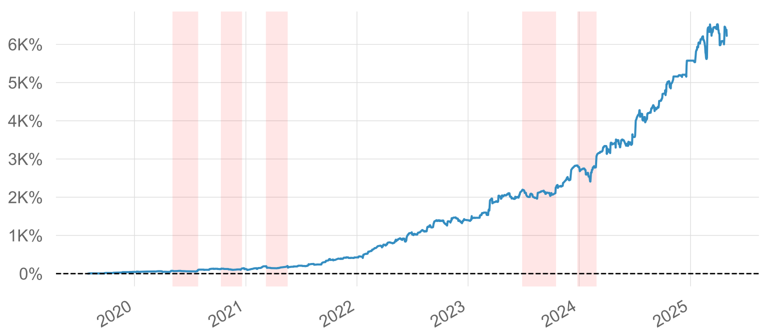


Rolling Sharpe (6-Months)

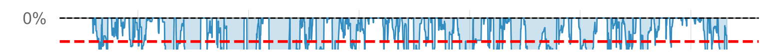
Rolling Sortino (6-Months)



Strategy - Worst 5 Drawdown Periods



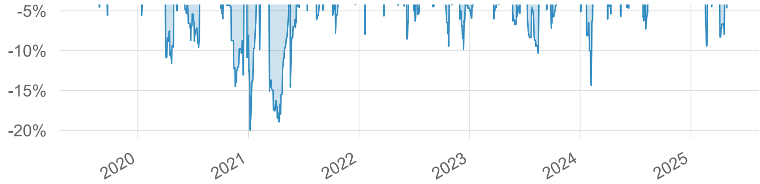
Underwater Plot



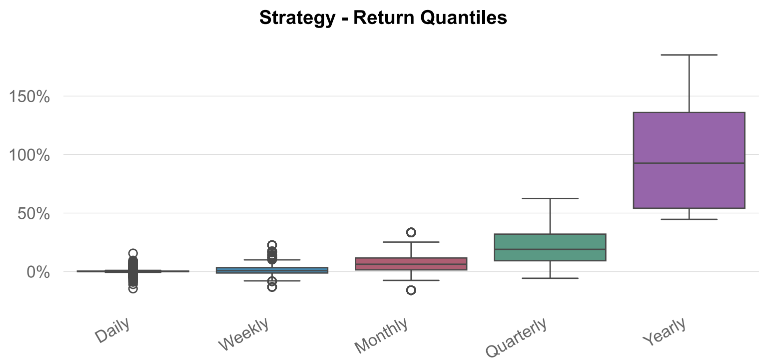
Metric	Strategy
Profit Factor	1.82
Common Sense Ratio	2.91
CPC Index	1.21
Tail Ratio	1.6
Outlier Win Ratio	10.37
Outlier Loss Ratio	3.88
MTD	-4.62%
3M	3.27%
6M	24.47%
YTD	11.42%
1Y	79.56%
3Y (ann.)	88.99%
5Y (ann.)	108.41%
10Y (ann.)	105.76%
All-time (ann.)	105.76%
Best Day	15.58%
Worst Day	-14.58%
Best Month	33.46%
Worst Month	-15.9%
Best Year	185.14%
Worst Year	11.42%
Avg. Drawdown	-4.13%
Avg. Drawdown Days	16
Recovery Factor	21.99
Ulcer Index	0.05
Serenity Index	15.6
Avg. Up Month	9.28%
Avg. Down Month	-4.39%
Win Days	63.29%
Win Month	79.71%
Win Quarter	87.5%
Win Year	100.0%

EOY Returns

Year	Return	Cumulative
2019	38.68%	44.63%



	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2019	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6.47	11.77	4.74	13.79	1.97
2020	6.02	1.73	1.31	8.89	-0.70	-4.48	25.20	-1.54	12.85	-2.42	-7.54	8.81
2021	7.64	21.21	-15.90	8.89	4.75	10.60	11.64	-1.34	33.46	8.96	6.10	0.29
2022	17.48	24.39	11.19	4.96	13.29	16.35	2.92	9.04	12.03	-1.26	0.70	1.47
2023	4.11	8.72	16.60	8.41	-4.24	10.90	-4.65	3.91	-4.86	11.67	6.00	13.65
2024	-7.26	20.13	6.26	-0.70	3.08	4.95	12.11	9.42	4.11	8.22	3.92	7.51
2025	8.27	6.27	1.52	-4.62	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00



Year	Return	Cumulative
2020	48.66%	54.11%
2021	92.01%	135.95%
2022	108.90%	185.14%
2023	68.58%	92.68%
2024	70.71%	96.36%
2025	11.87%	11.42%

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2020-12-27	2021-02-02	-19.98%	38
2021-03-10	2021-05-16	-18.93%	68
2021-05-19	2021-06-21	-14.58%	34
2020-10-13	2020-12-17	-14.50%	66
2023-12-28	2024-02-25	-14.39%	60
2020-03-23	2020-04-29	-11.59%	38
2023-06-30	2023-10-15	-10.31%	108
2021-02-04	2021-02-10	-9.84%	7
2022-11-22	2023-01-12	-9.82%	52
2020-05-07	2020-07-26	-9.63%	81