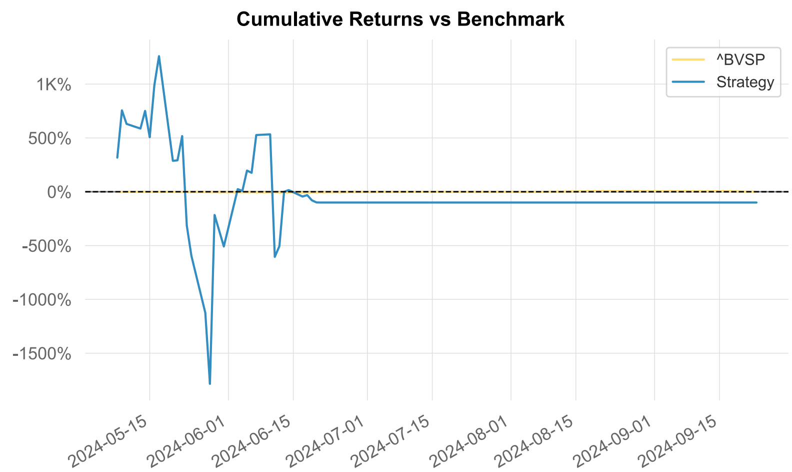
Strategy Tearsheet 8 May, 2024 - 23 Sep, 2024

Benchmark is ^BVSP |

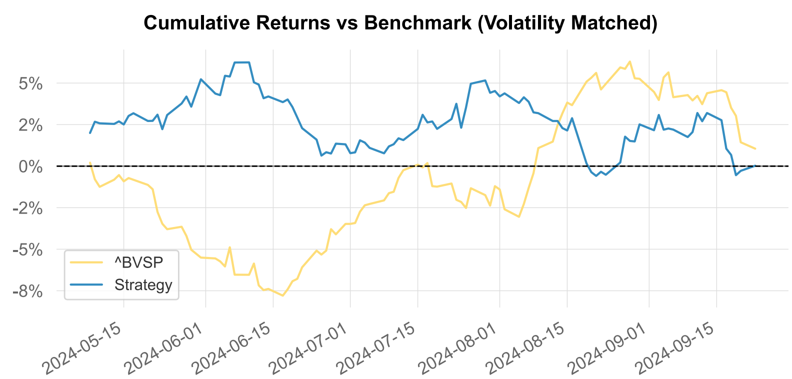
Long Short Trading Strategy

Important: Trading costs, taxes, and other fees were not considered in this simulation.



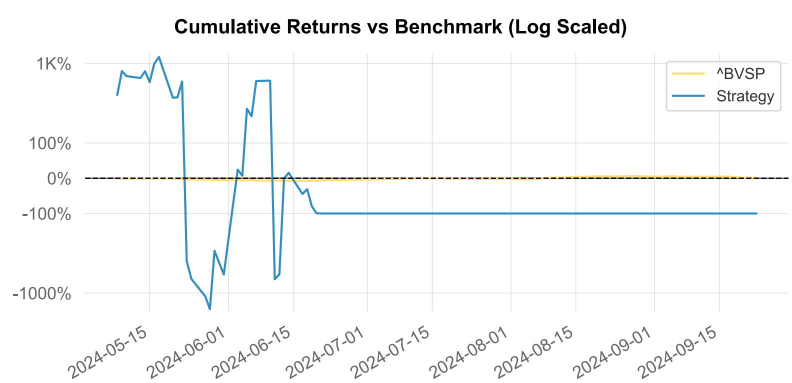
Key Performance Metrics

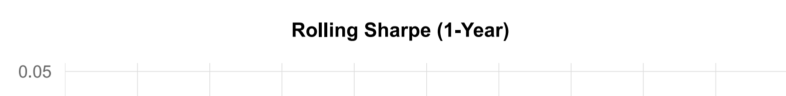
Metric	^BVSP	Strategy
Cumulative Return	1.05%	-100.0%
CAGR﹪	2.73%	-100.0%
Alpha	-	1.83
Beta	-	-22.21
Volatility (ann.)	11.22%	1781.15%
Correlation	-	-13.99%
Sharpe	0.29	0.06
Prob. Sharpe Ratio	57.23%	51.53%
Smart Sharpe	0.28	0.06
Sortino	0.41	0.09
Smart Sortino	0.4	0.08

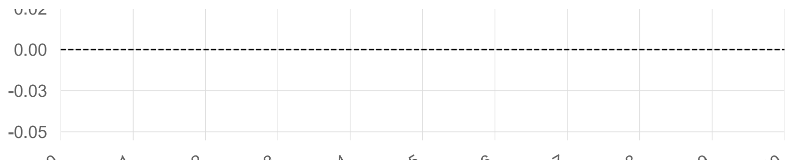


Other Performance Metrics

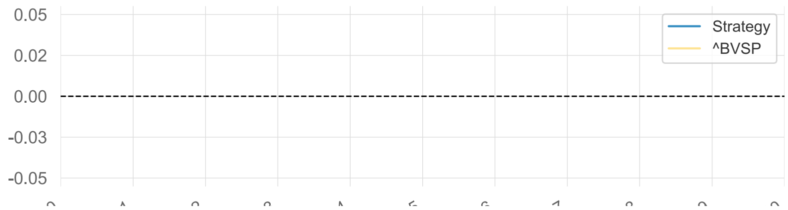
Metric	^BVSP	Strategy
Max Drawdown	-7.99%	-223.93%
Longest DD Days	92	127
R^2	0.02	0.02
Information Ratio	0.0	0.0
Calmar	0.34	-0.45
Skew	-0.17	-0.16
Kurtosis	-0.15	1.74
Expected Daily	0.01%	-19.4%
Expected Monthly	0.21%	-98.6%
Expected Yearly	1.05%	-100.0%
Kelly Criterion	-1.86%	-11.48%
Risk of Ruin	0.0%	0.0%



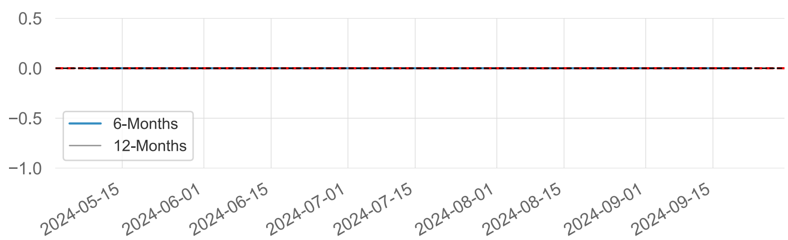




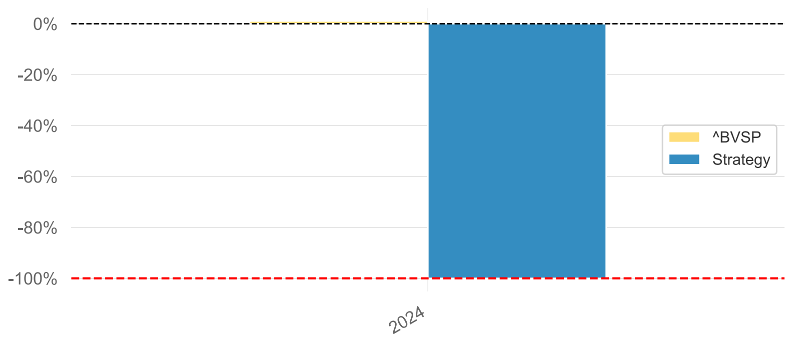
Rolling Volatility (1-Year)



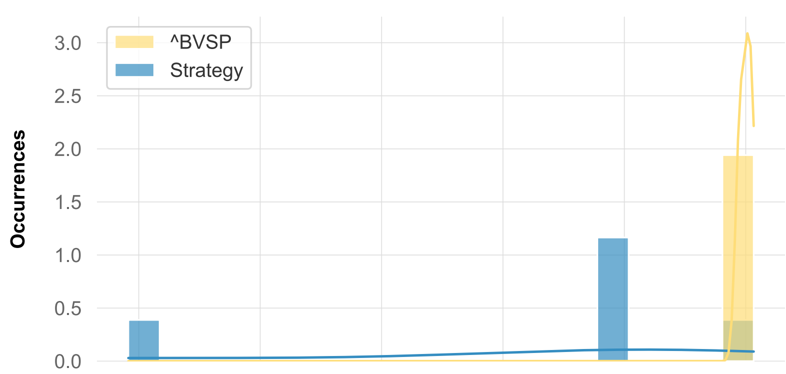
Rolling Beta to Benchmark



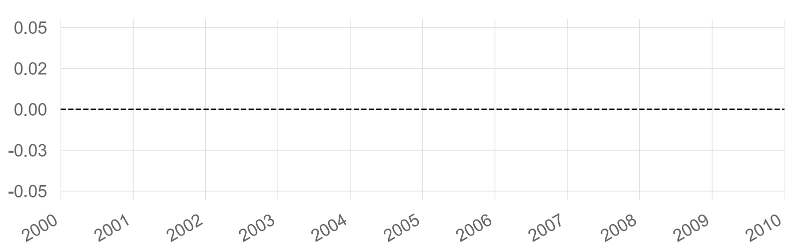
EOY Returns vs Benchmark



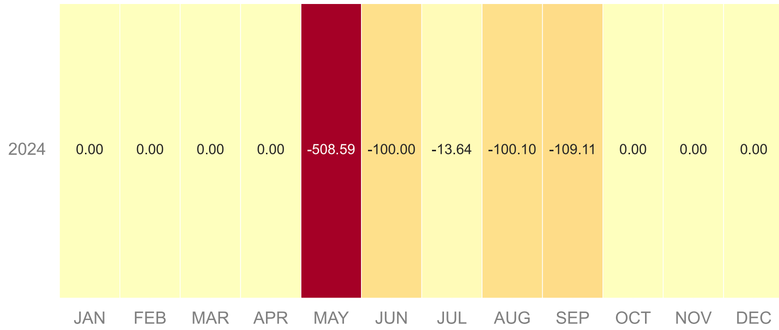
Distribution of Monthly Returns



Rolling Sortino (1-Year)



Metric	^BVSP	Strategy
Daily Value-at-Risk	-1.15%	-184.12%
Expected Shortfall (cVaR)	-1.15%	-184.12%
Max Consecutive Wins	10	3
Max Consecutive Losses	6	5
Gain/Pain Ratio	0.05	0.01
Gain/Pain (1M)	0.13	0.03
Payoff Ratio	0.93	0.89
Profit Factor	1.05	1.01
Common Sense Ratio	0.93	1.18
CPC Index	0.5	0.43
Tail Ratio	0.88	1.17
Outlier Win Ratio	230.95	1.45
Outlier Loss Ratio	240.04	1.71
MTD	-4.0%	-109.11%
3M	7.6%	-100.0%
6M	1.05%	-100.0%
YTD	1.05%	-100.0%
1Y	1.05%	-100.0%
3Y (ann.)	2.73%	-100.0%
5Y (ann.)	2.73%	-100.0%
10Y (ann.)	2.73%	-100.0%
All-time (ann.)	2.73%	-100.0%
Best Day	1.52%	316.88%
Worst Day	-1.73%	-419.86%
Best Month	6.54%	-13.64%
Worst Month	-5.5%	-508.59%
Best Year	1.05%	-100.0%
Worst Year	1.05%	-100.0%
Avg. Drawdown	-2.82%	-126.55%
Avg. Drawdown Days	24	66
Recovery Factor	0.16	0.19
Ulcer Index	0.04	0.99
Serenity Index	0.04	0.33



Metric	^BVSP	Strategy
Avg. Up Month	-	-
Avg. Down Month	-4.75%	-308.85%
Win Days	51.02%	47.47%
Win Month	60.0%	0.0%
Win Quarter	50.0%	0.0%
Win Year	100.0%	0.0%

EOY Returns vs Benchmark

Year	^BVSP	Strategy	Multiplier	Won
2024	1.05%	-100.00%	-95.15	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2024-05-20	2024-09-23	-223.93%	127
2024-05-10	2024-05-15	-29.18%	6