# 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.

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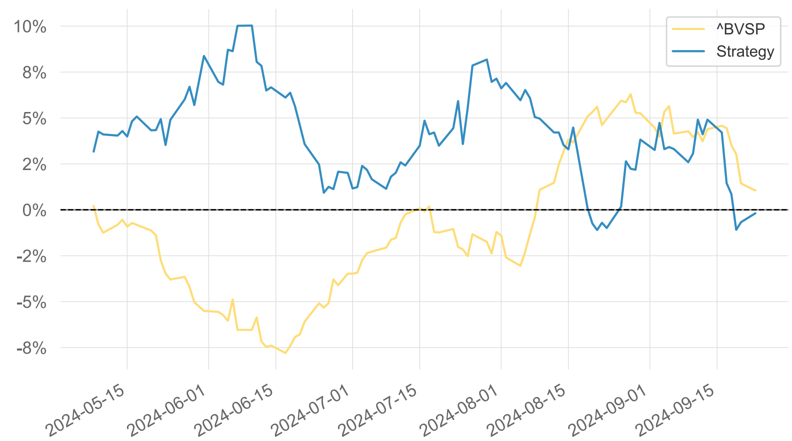
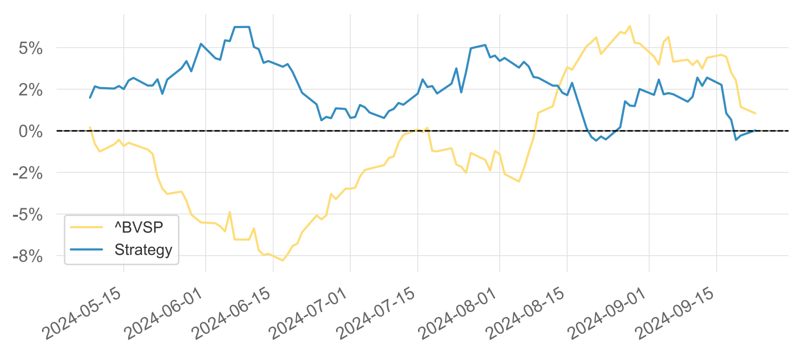
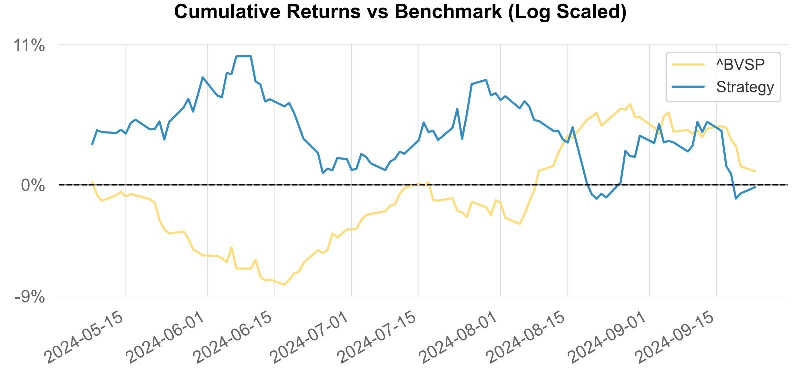
**Cumulative Returns vs Benchmark**




**Cumulative Returns vs Benchmark (Volatility Matched)**




**Cumulative Returns vs Benchmark (Log Scaled)**



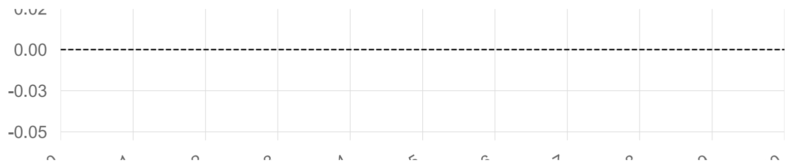

**Rolling Sharpe (1-Year)**


## Key Performance Metrics

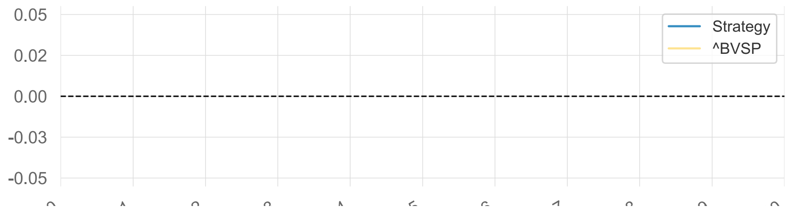
| Metric | ^BVSP | Strategy |
|---|---|---|
| Cumulative Return | 1.05% | -0.19% |
| CAGR﹪ | 2.73% | -0.48% |
| | | |
| Alpha | - | 0.02 |
| Beta | - | -0.22 |
| Volatility (ann.) | 11.22% | 17.81% |
| Correlation | - | -13.99% |
| | | |
| Sharpe | 0.29 | 0.06 |
| Prob. Sharpe Ratio | 57.23% | 51.53% |
| Smart Sharpe | 0.28 | 0.06 |
| Sortino | 0.41 | 0.09 |
| Smart Sortino | 0.4 | 0.08 |

## Other Performance Metrics

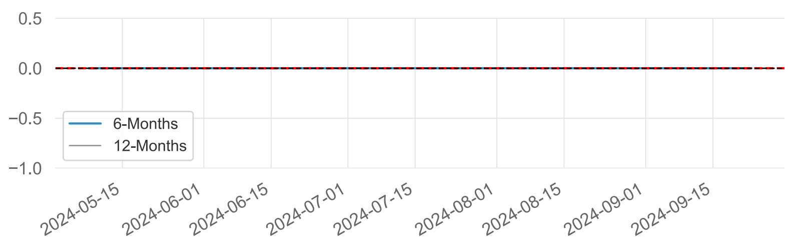
| Metric | ^BVSP | Strategy |
|---|---|---|
| Max Drawdown | -7.99% | -10.12% |
| Longest DD Days | 92 | 105 |
| R^2 | 0.02 | 0.02 |
| Information Ratio | -0.01 | -0.01 |
| Calmar | 0.34 | -0.05 |
| Skew | -0.17 | -0.16 |
| Kurtosis | -0.15 | 1.74 |
| | | |
| Expected Daily | 0.01% | -0.0% |
| Expected Monthly | 0.21% | -0.04% |
| Expected Yearly | 1.05% | -0.19% |
| Kelly Criterion | -1.86% | -11.48% |
| Risk of Ruin | 0.0% | 0.0% |



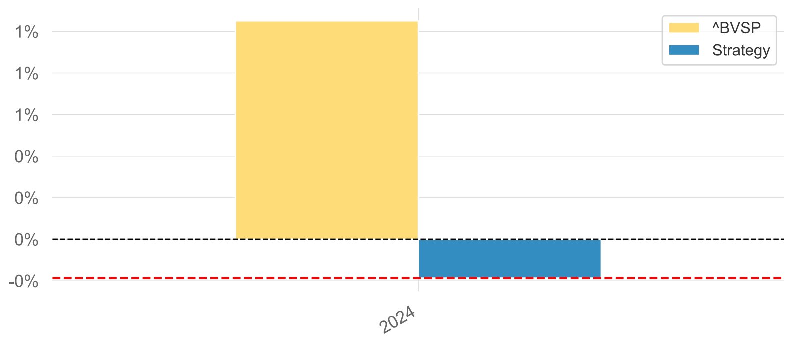
Rolling Volatility (1-Year)



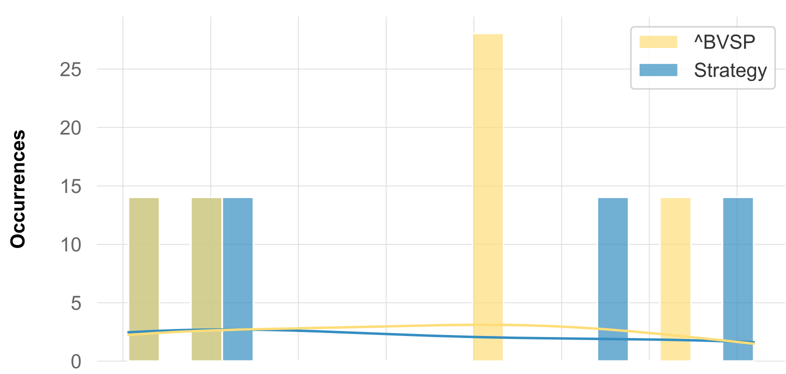

Rolling Beta to Benchmark



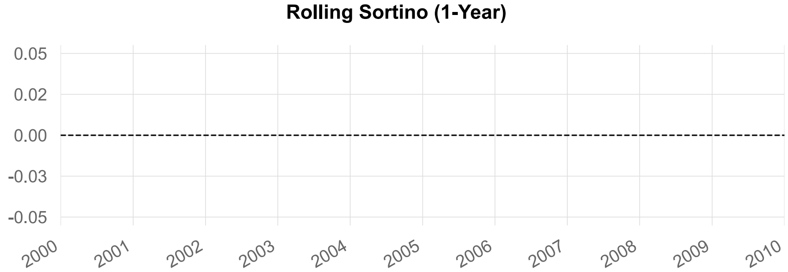

EOY Returns vs Benchmark



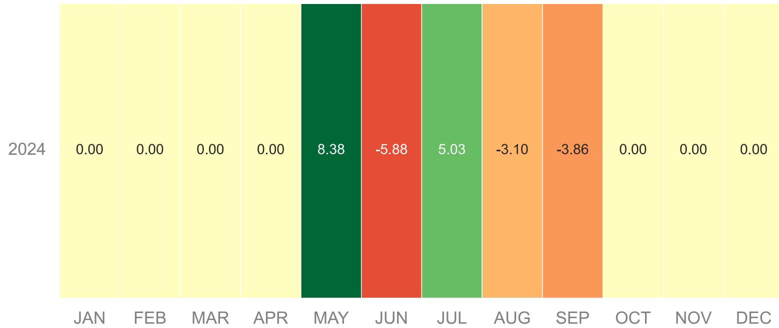

Distribution of Monthly Returns



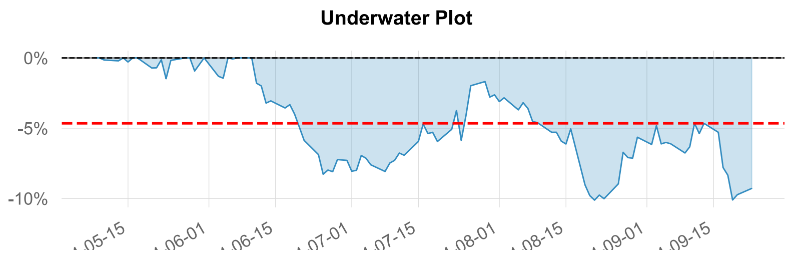

Rolling Sortino (1-Year)

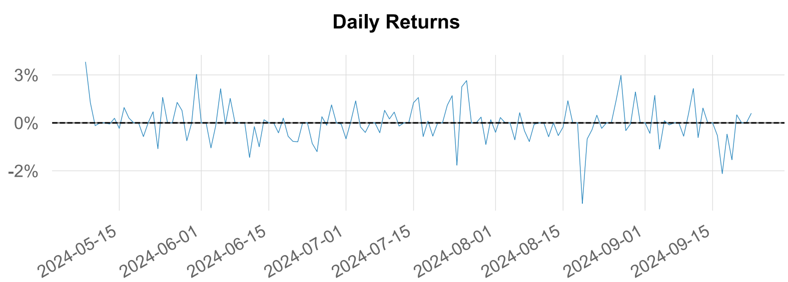


| Metric | ^BVSP | Strategy |
|---|---|---|
| Daily Value-at-Risk | -1.15% | -1.84% |
| Expected Shortfall (cVaR) | -1.15% | -1.84% |
| | | |
| Max Consecutive Wins | 10 | 3 |
| Max Consecutive Losses | 6 | 5 |
| Gain/Pain Ratio | 0.05 | 0.01 |
| Gain/Pain (1M) | 0.13 | 0.03 |
| | | |
| Payoff Ratio | 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 | 3.53 | 2.22 |
| Outlier Loss Ratio | 3.77 | 2.68 |
| | | |
| MTD | -4.0% | -3.86% |
| 3M | 7.6% | -3.63% |
| 6M | 1.05% | -0.19% |
| YTD | 1.05% | -0.19% |
| 1Y | 1.05% | -0.19% |
| 3Y (ann.) | 2.73% | -0.48% |
| 5Y (ann.) | 2.73% | -0.48% |
| 10Y (ann.) | 2.73% | -0.48% |
| All-time (ann.) | 2.73% | -0.48% |
| | | |
| Best Day | 1.52% | 3.17% |
| Worst Day | -1.73% | -4.2% |
| Best Month | 6.54% | 8.38% |
| Worst Month | -5.5% | -5.88% |
| Best Year | 1.05% | -0.19% |
| Worst Year | 1.05% | -0.19% |
| | | |
| Avg. Drawdown | -2.82% | -2.08% |
| Avg. Drawdown Days | 24 | 17 |
| Recovery Factor | 0.16 | 0.04 |
| Ulcer Index | 0.04 | 0.06 |
| Serenity Index | 0.04 | 0.01 |









| Metric | ^BVSP | Strategy |
|---|---|---|
| Avg. Up Month | 2.35% | 5.03% |
| Avg. Down Month | -4.0% | -3.86% |
| Win Days | 51.02% | 47.47% |
| Win Month | 60.0% | 40.0% |
| Win Quarter | 50.0% | 50.0% |
| Win Year | 100.0% | 0.0% |

## EOY Returns vs Benchmark

| Year | ^BVSP | Strategy | Multiplier | Won |
|---|---|---|---|---|
| 2024 | 1.05% | -0.19% | -0.18 | - |

## Worst 10 Drawdowns

| Started | Recovered | Drawdown | Days |
|---|---|---|---|
| 2024-06-11 | 2024-09-23 | -10.12% | 105 |
| 2024-05-20 | 2024-05-24 | -1.48% | 5 |
| 2024-06-03 | 2024-06-04 | -1.44% | 2 |
| 2024-05-29 | 2024-05-29 | -0.93% | 1 |
| 2024-05-15 | 2024-05-15 | -0.29% | 1 |
| 2024-05-10 | 2024-05-13 | -0.21% | 4 |
| 2024-06-06 | 2024-06-06 | -0.07% | 1 |