Strategy

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Start Period 2014-11-21

End Period 2022-06-07

Risk-Free Rate 0.0%

Time in Market 43.0%

Cumulative Return 16,758.79%

CAGR﹪ 97.25%

Sharpe 1.34

Prob. Sharpe Ratio 100.0%

Sortino 2.12

Sortino/√2 1.5

Omega 1.47

Max Drawdown -40.32%

Longest DD Days 509

Gain/Pain Ratio 0.47

Gain/Pain (1M) 3.59

Payoff Ratio 1.06

Profit Factor 1.47

Common Sense Ratio 1.93

CPC Index 0.9

Tail Ratio 1.31

Outlier Win Ratio 11.86

Outlier Loss Ratio 3.01

MTD 0.0%

3M -10.47%

6M -10.47%

YTD -10.47%

1Y -8.4%

3Y (ann.) 49.35%

5Y (ann.) 98.81%

10Y (ann.) 97.25%

All-time (ann.) 97.25%

Avg. Drawdown -9.52%

Avg. Drawdown Days 41

Recovery Factor 415.7

Ulcer Index 0.22

Serenity Index 53.22