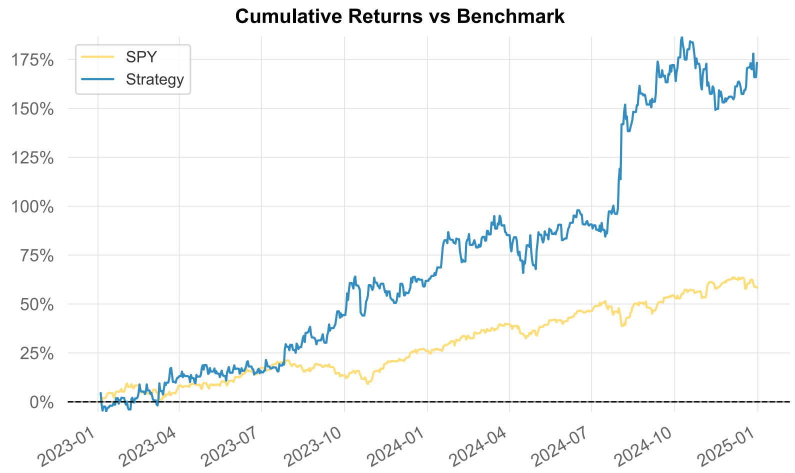
Feigenbaum Compared to SPY
4 Jan, 2023 - 31 Dec, 2024

Benchmark is SPY | Generated by QuantStats (Lumiwealth Version) (v.1.0.1)



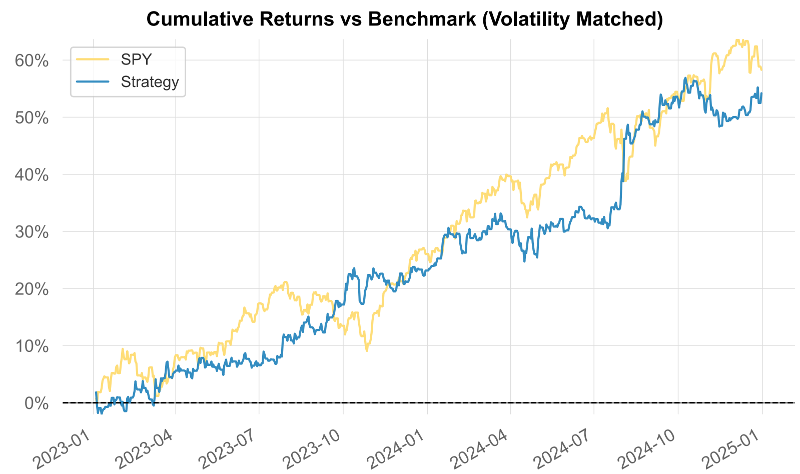
Annual Return

65.71%

Total Return	Max Drawdown
173%	-15.0%

RoMaD	Longest DD Days
4.38	84

Sharpe	Sortino
1.63	2.73



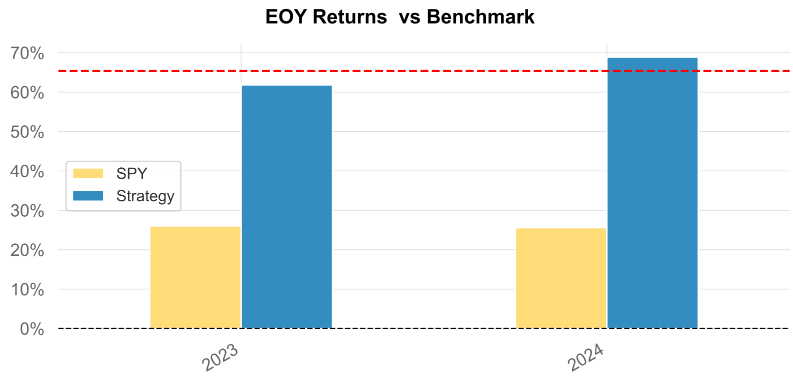
Parameters Used

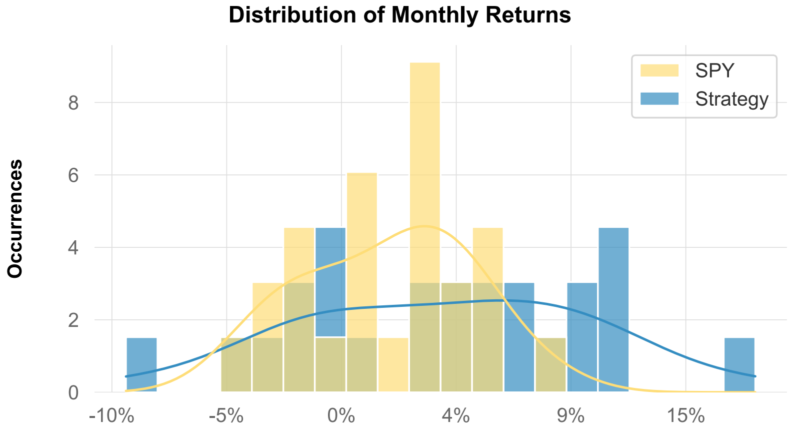
Parameters Used

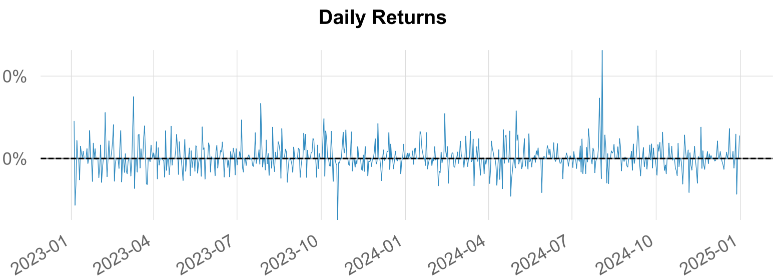
PARAMETER	VALUE
start_date	2023-01-01 00:00:00
end_date	2025-01-01 00:00:00
timeframe	1Min

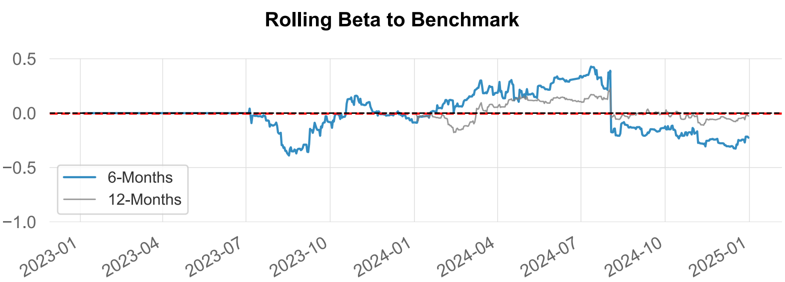
Key Performance Metrics

METRIC	SPY	STRATEGY
Risk-Free Rate	4.21%	4.21%
Time in Market	69.0%	69.0%
Total Return	58%	173%

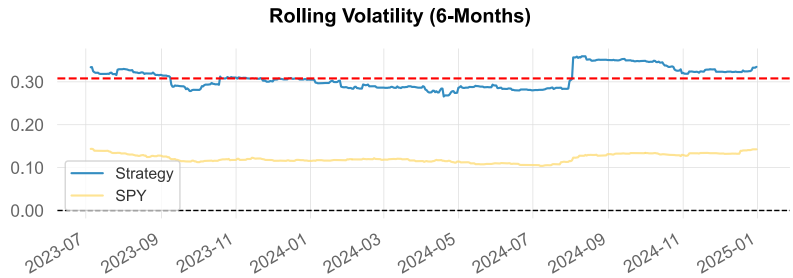


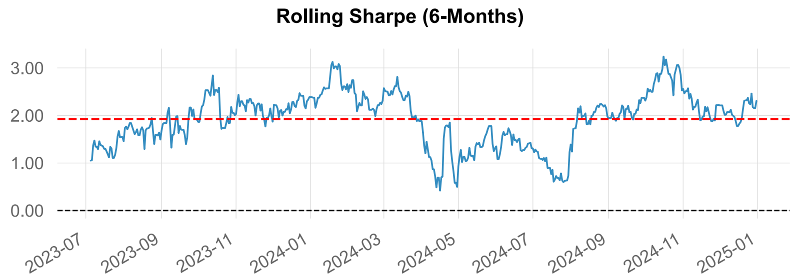


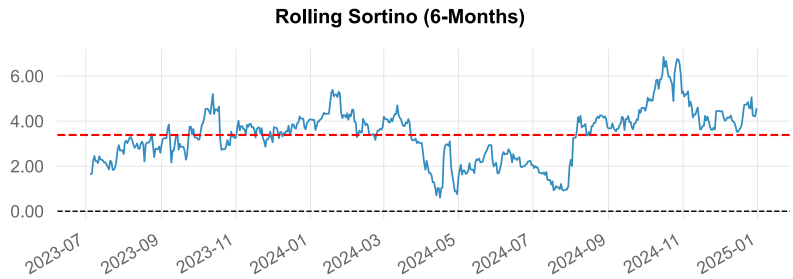


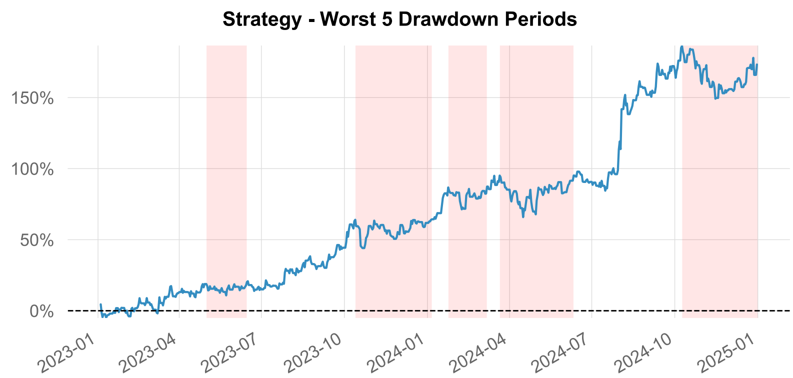


CAGR% (Annual Return)	25.95%	65.71%
Sharpe	1.54	1.63
RoMaD	2.6	4.38
Corr to Benchmark	1.0	-0.01
Prob. Sharpe Ratio	93.01%	92.02%
Smart Sharpe	1.48	1.57
Sortino	2.29	2.73
Smart Sortino	2.21	2.64
Sortino/√2	1.62	1.93
Smart Sortino/√2	1.56	1.86
Omega	1.32	1.32
Max Drawdown	-9.97%	-15.0%
Longest DD Days	121	84
Volatility (ann.)	12.82%	31.47%
R^2	0.0	0.0
Information Ratio	0.05	0.05
Calmar	2.6	4.38
Skew	-0.18	1.05
Kurtosis	2.34	7.41
Expected Daily%	0.06%	0.14%
Expected Monthly%	1.93%	4.28%
Expected Yearly%	25.81%	65.31%
Daily Value-at-Risk	-1.04%	-2.56%
Expected Shortfall (cVaR)	-1.04%	-2.56%

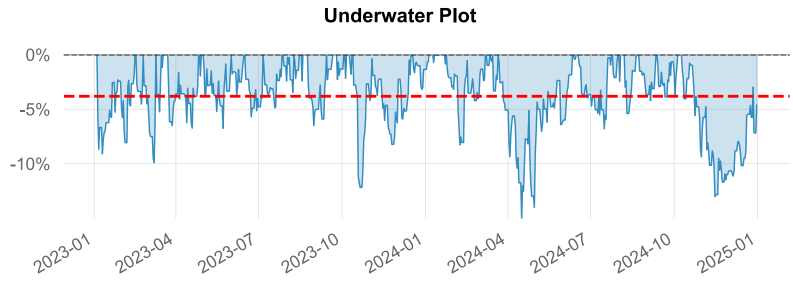


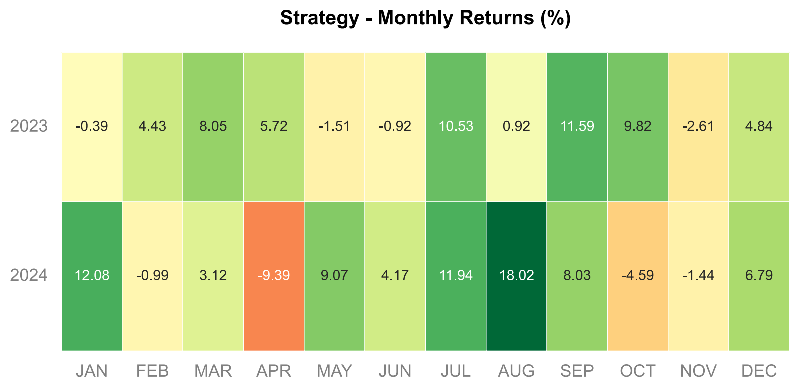






MTD	-2.59%	6.79%
3M	2.48%	0.41%
6M	8.16%	43.32%
YTD	25.59%	68.86%
1Y	25.59%	68.86%
3Y (ann.)	25.95%	65.71%
5Y (ann.)	25.95%	65.71%
10Y (ann.)	25.95%	65.71%
All-time (ann.)	25.95%	65.71%
Best Day	2.49%	13.14%
Worst Day	-2.98%	-7.46%
Best Month	9.13%	18.02%
Worst Month	-4.77%	-9.39%
Best Year	26.03%	68.86%
Worst Year	25.59%	61.83%
Avg. Drawdown	-1.52%	-4.55%
Avg. Drawdown Days	12	18
Recovery Factor	4.77	7.36
Ulcer Index	0.03	0.05
Serenity Index	2.21	3.99
Avg. Up Month	2.91%	8.69%
Avg. Down Month	-2.38%	-6.99%
Win Days	419.33	376.35





Loss Days	308.67	351.65
Win Days%	57.6%	51.7%
Win Month%	70.83%	66.67%
Win Quarter%	87.5%	100.0%
Win Year%	100.0%	100.0%
Beta	-	-0.02
Alpha	-	0.56
Correlation	-	-0.74%
Treynor Ratio	-	-9279.94%

EOY Returns vs Benchmark

YEAR	SPY	STRATEGY	MULTIPLIER	WON
2023	26.03%	61.83%	2.38	+
2024	25.59%	68.86%	2.69	+

Worst 10 Drawdowns

STARTED	RECOVERED	DRAWDOWN	DAYS
2024-03-22	2024-06-10	-15.00%	81
2024-10-10	2024-12-31	-13.03%	83
2023-10-14	2024-01-05	-12.17%	84
2023-02-25	2023-03-09	-9.91%	13
2023-01-05	2023-02-14	-9.09%	41
2024-01-25	2024-03-06	-8.27%	42
2024-06-18	2024-07-23	-6.80%	36
2023-05-02	2023-06-14	-6.76%	44
2023-03-24	2023-04-26	-6.73%	34
2023-08-25	2023-09-13	-6.51%	20