Strategy Tearsheet 29 Dec, 2021 - 1 Apr, 2023

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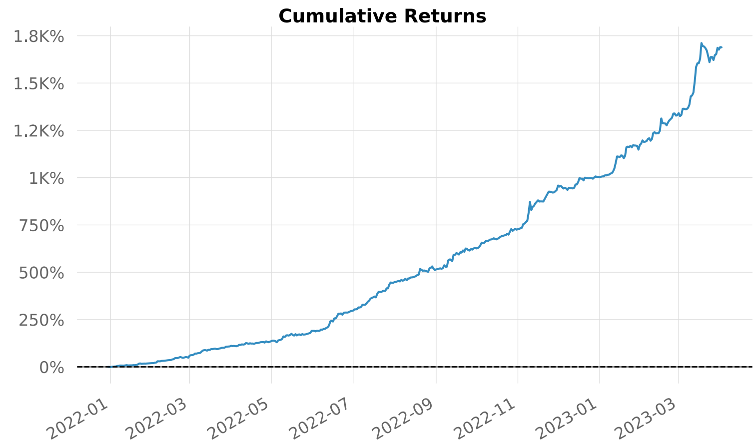
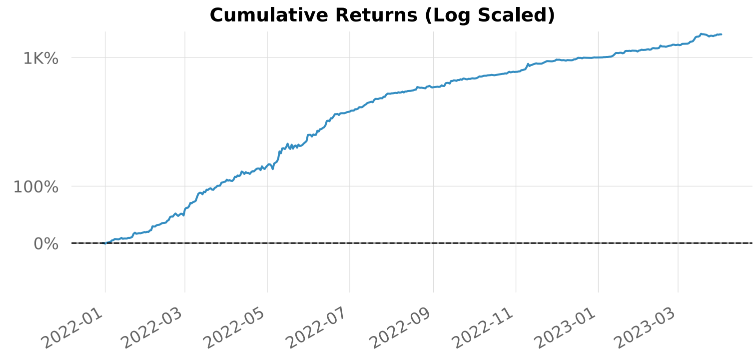
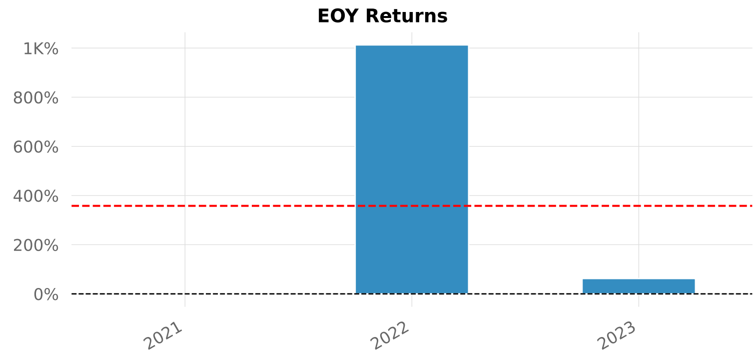
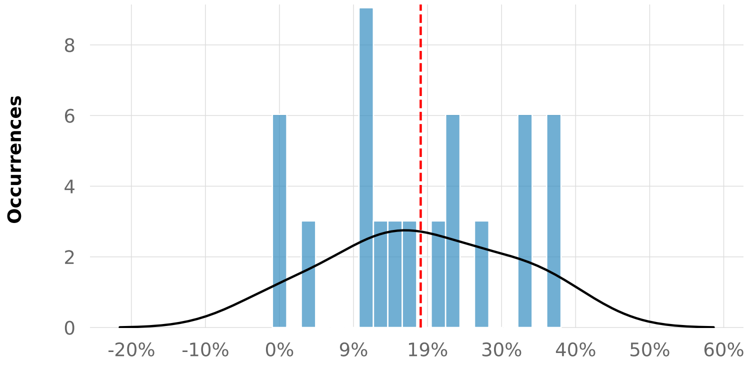




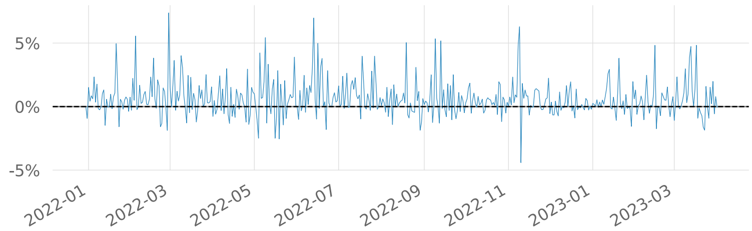


Key Performance Metrics

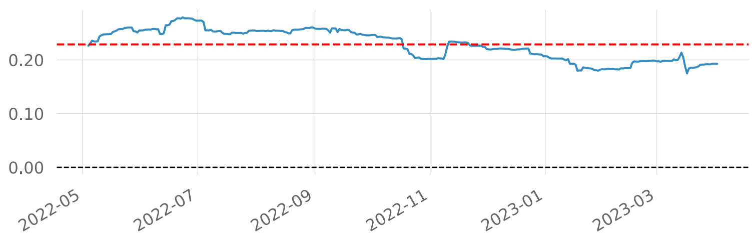
Metric	Strategy
Risk-Free Rate	0.0%
Time in Market	100.0%
Cumulative Return	1,688.89%
CAGR﹪	388.87%
Sharpe	7.05
Prob. Sharpe Ratio	100.0%
Smart Sharpe	6.52
Sortino	19.81
Smart Sortino	18.29
Sortino/√2	14.01
Smart Sortino/√2	12.94
Omega	4.1
Max Drawdown	-5.58%
Longest DD Days	15
Volatility (ann.)	22.88%
Calmar	69.71
Skew	1.27
Kurtosis	3.35
Expected Daily	0.63%
Expected Monthly	18.49%
Expected Yearly	161.53%
Kelly Criterion	49.14%
Risk of Ruin	0.0%
Daily Value-at-Risk	-1.73%
Expected Shortfall (cVaR)	-1.73%
Max Consecutive Wins	12
Max Consecutive Losses	6
Gain/Pain Ratio	3.1
Gain/Pain (1M)	286.16



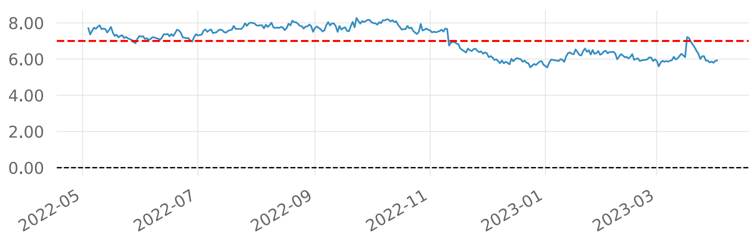
Daily Active Returns



Rolling Volatility (6-Months)

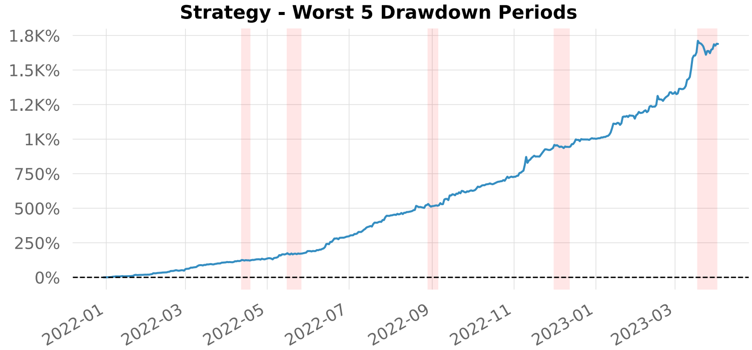


Rolling Sharpe (6-Months)



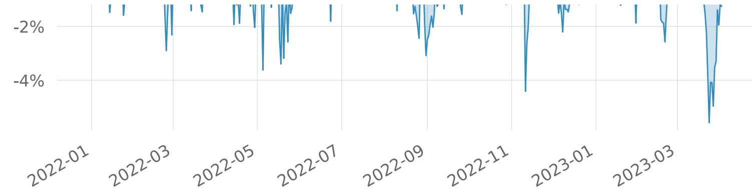
Rolling Sortino (6-Months)

Strategy - Worst 5 Drawdown Periods

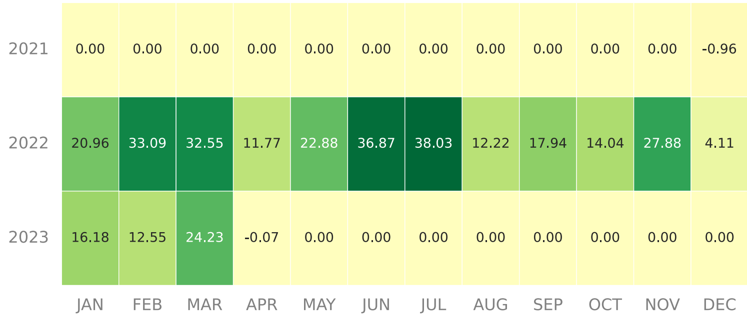


Metric	Strategy
Payoff Ratio	2.21
Profit Factor	4.1
Common Sense Ratio	12.0
CPC Index	5.88
Tail Ratio	2.93
Outlier Win Ratio	4.13
Outlier Loss Ratio	3.15
MTD	-0.07%
3M	62.33%
6M	146.47%
YTD	62.33%
1Y	746.43%
3Y (ann.)	388.87%
5Y (ann.)	388.87%
10Y (ann.)	388.87%
All-time (ann.)	388.87%
Best Day	7.37%
Worst Day	-4.41%
Best Month	38.03%
Worst Month	-0.96%
Best Year	1012.62%
Worst Year	-0.96%
Avg. Drawdown	-0.96%
Avg. Drawdown Days	3
Recovery Factor	52.7
Ulcer Index	0.01
Serenity Index	235.57
Avg. Up Month	21.69%
Avg. Down Month	-0.51%
Win Days	64.99%
Win Month	88.24%
Win Quarter	71.43%
Win Year	66.67%

EOY Returns



Year	Return	Cumulative
2021	-0.96%%	-0.96%
2022	245.58%%	1012.62%
2023	49.37%%	62.33%



Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2023-03-18	2023-04-01	-5.58%	15
2022-11-10	2022-11-13	-4.41%	4
2022-05-02	2022-05-04	-3.62%	3
2022-05-16	2022-05-26	-3.39%	11
2022-08-29	2022-09-05	-3.09%	8
2022-02-22	2022-02-27	-2.90%	6
2023-02-16	2023-02-22	-2.57%	7
2022-08-20	2022-08-25	-2.44%	6
2022-12-01	2022-12-12	-2.20%	12
2022-04-27	2022-04-29	-2.04%	3