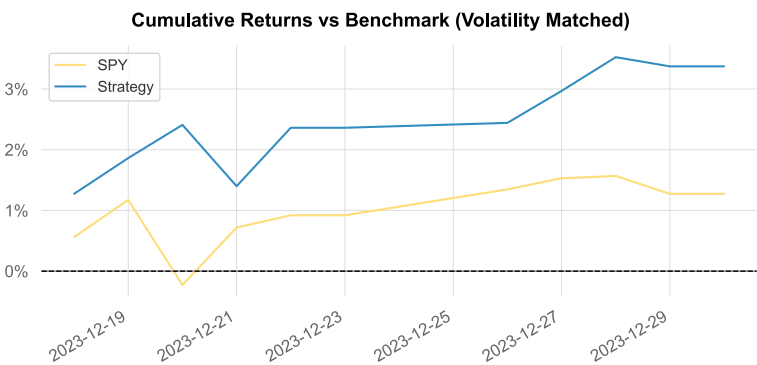
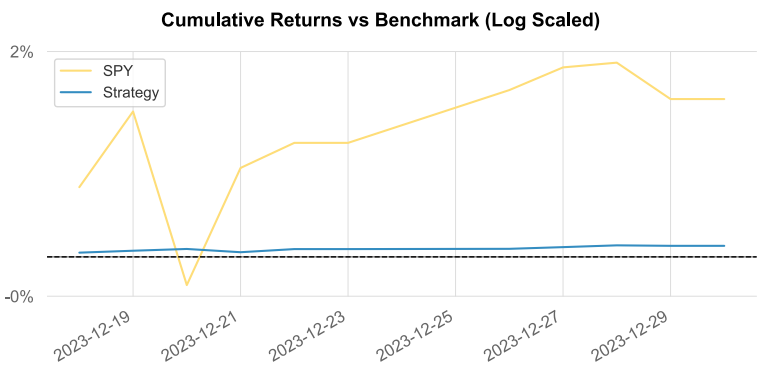
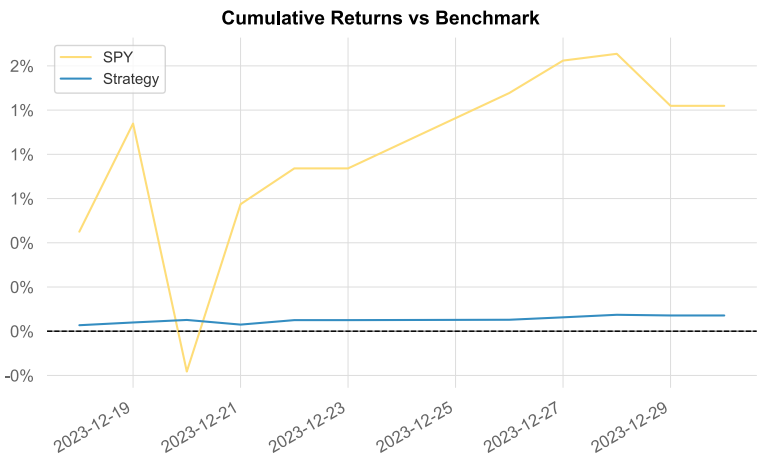


MLTrader Compared to SPY

18 Dec, 2023 - 30 Dec, 2023

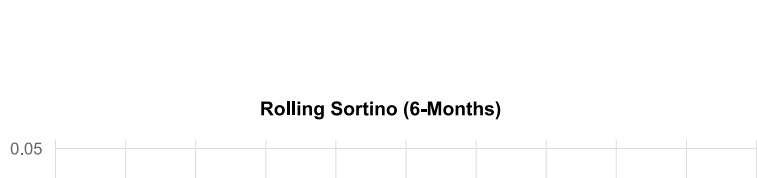
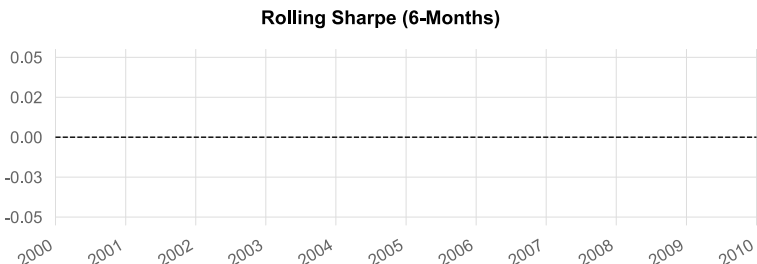
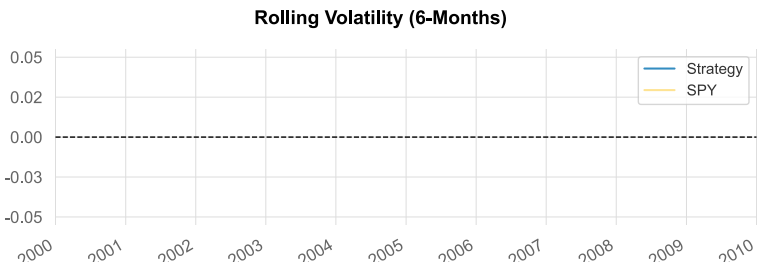
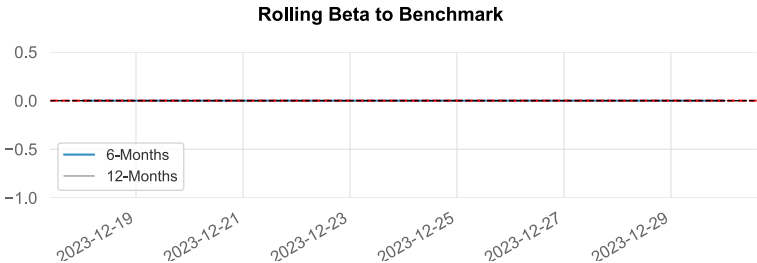
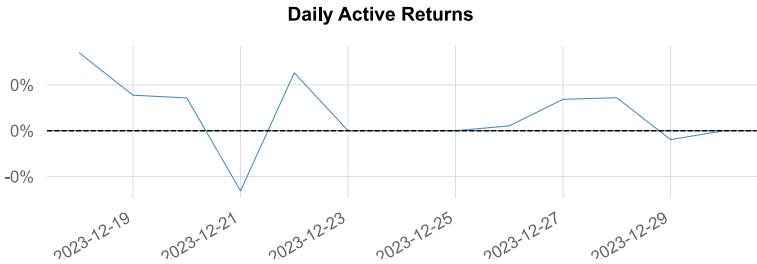
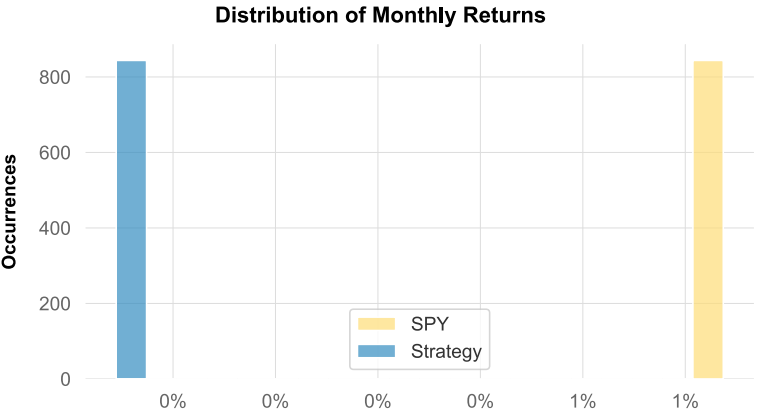
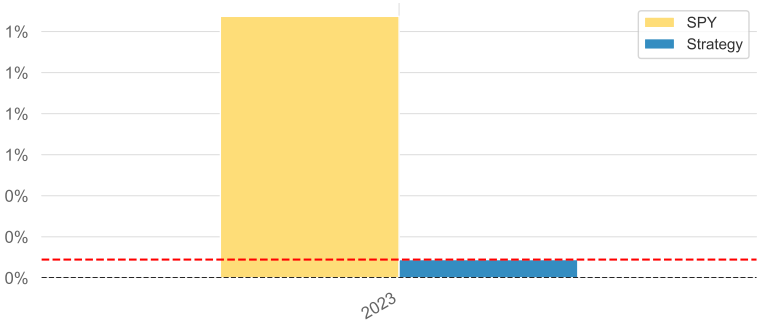
Benchmark is SPY | Generated by [QuantStats](#) (v. 0.0.62)



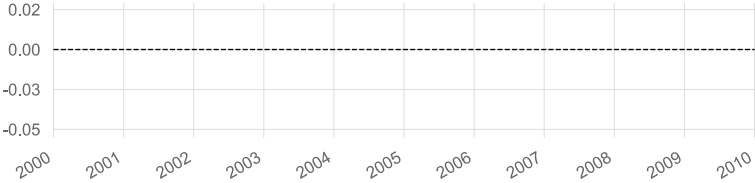
Key Performance Metrics

Metric	SPY	Strategy
Risk-Free Rate	0.0%	0.0%
Time in Market	82.0%	82.0%
Cumulative Return	1.27%	0.09%
CAGR %	30.46%	1.89%
Sharpe	3.05	7.94
Prob. Sharpe Ratio	70.3%	91.76%
Smart Sharpe	2.36	6.12
Sortino	4.35	16.04
Smart Sortino	3.35	12.38
Sortino/√2	3.07	11.34
Smart Sortino/√2	2.37	8.75
Omega	3.95	3.95
Max Drawdown	-1.39%	-0.03%
Longest DD Days	4	3
Volatility (ann.)	9.65%	0.26%
R^2	0.03	0.03
Information Ratio	-0.18	-0.18
Calmar	21.98	71.8
Skew	-1.45	-0.58
Kurtosis	3.51	1.09
Expected Daily	0.12%	0.01%
Expected Monthly	1.27%	0.09%
Expected Yearly	1.27%	0.09%
Kelly Criterion	58.6%	72.83%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-0.88%	-0.02%
Expected Shortfall (cVaR)	-0.88%	-0.02%
Max Consecutive Wins	3	3
Max Consecutive Losses	1	1
Gain/Pain Ratio	0.77	2.95
Gain/Pain (1M)	-	-

EOY Returns vs Benchmark



Metric	SPY	Strategy
Payoff Ratio	1.16	4.49
Profit Factor	1.77	3.95
Common Sense Ratio	1.64	7.76
CPC Index	1.59	13.79
Tail Ratio	0.93	1.96
Outlier Win Ratio	1.44	35.76
Outlier Loss Ratio	0.78	43.08
MTD	1.27%	0.09%
3M	1.27%	0.09%
6M	1.27%	0.09%
YTD	1.27%	0.09%
1Y	1.27%	0.09%
3Y (ann.)	30.46%	1.89%
5Y (ann.)	30.46%	1.89%
10Y (ann.)	30.46%	1.89%
All-time (ann.)	30.46%	1.89%
Best Day	0.95%	0.03%
Worst Day	-1.39%	-0.03%
Best Month	1.27%	0.09%
Worst Month	1.27%	0.09%
Best Year	1.27%	0.09%
Worst Year	1.27%	0.09%
Avg. Drawdown	-0.84%	-0.02%
Avg. Drawdown Days	3	2
Recovery Factor	0.93	3.39
Ulcer Index	0.0	0.0
Serenity Index	1.7	10.55
Avg. Up Month	1.27%	0.09%
Avg. Down Month	-	-
Win Days	77.78%	77.78%
Win Month	100.0%	100.0%
Win Quarter	100.0%	100.0%
Win Year	100.0%	100.0%
Beta	-	-0.0
Alpha	-	0.02
Correlation	-	-16.76%



Metric	SPY	Strategy
Treynor Ratio	-	-19.94%

EOY Returns vs Benchmark

Year	SPY	Strategy	Multiplier	Won
2023	1.27%	0.09%	0.07	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2023-12-21	2023-12-23	-0.03%	3
2023-12-29	2023-12-30	-0.00%	2

