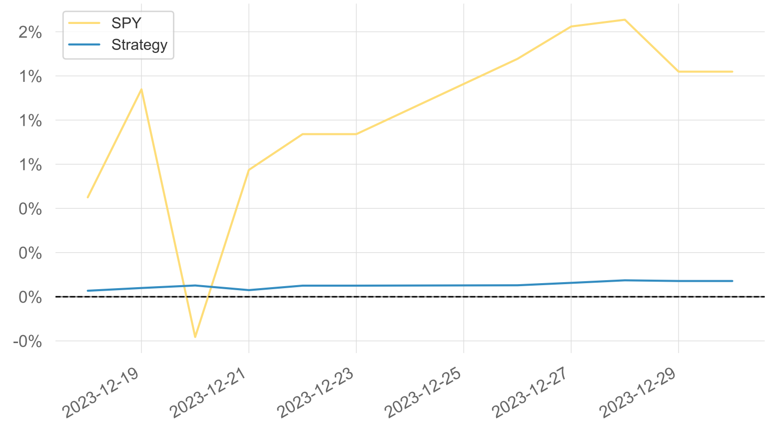
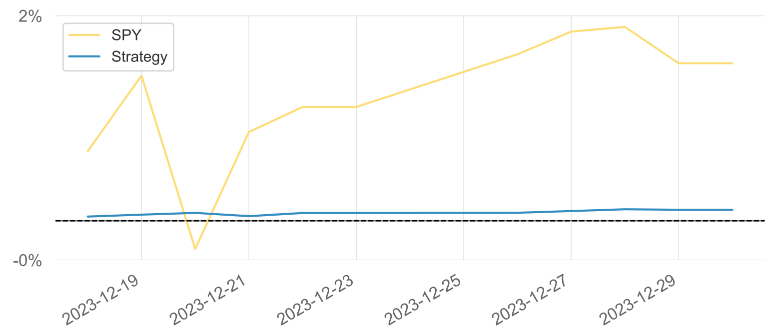
MLTrader Compared to SPY 18 Dec, 2023 - 30 Dec, 2023

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

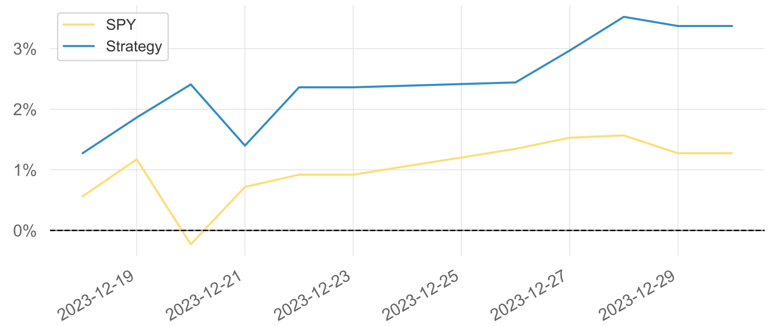
Cumulative Returns vs Benchmark



Cumulative Returns vs Benchmark (Log Scaled)



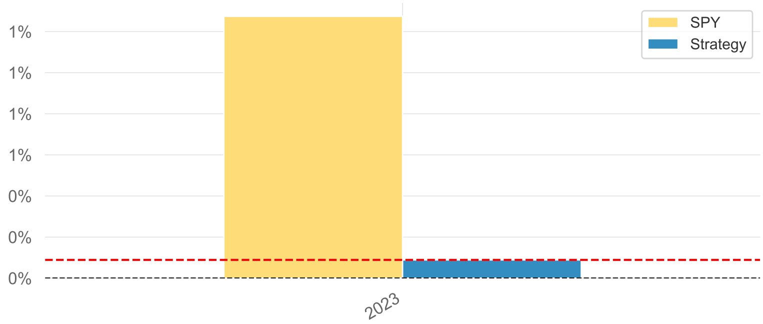
Cumulative Returns vs Benchmark (Volatility Matched)



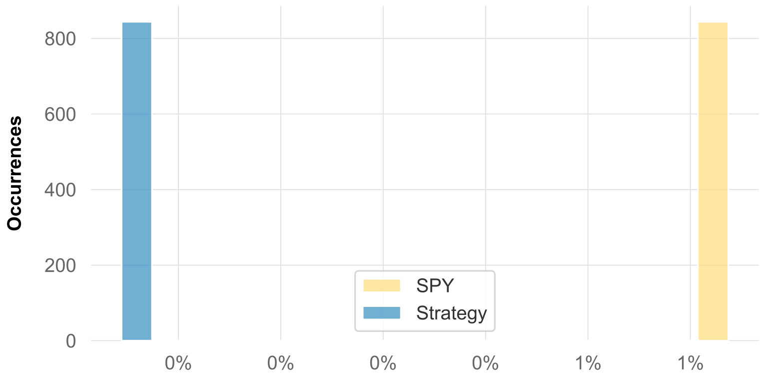
EOY Returns vs Benchmark

Key Performance Metrics

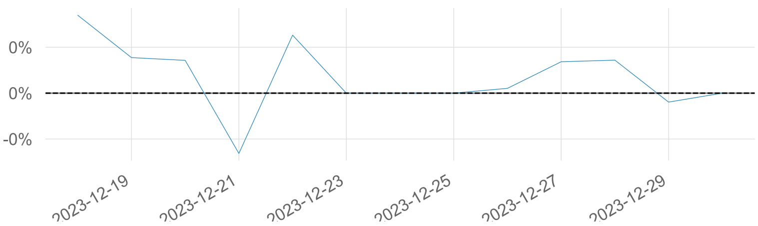
Metric	SPY	Strategy
Risk-Free Rate	0.0%	0.0%
Time in Market	82.0%	82.0%
Cumulative Return	1.27%	0.09%
CAGR﹪	30.46%	1.89%
Sharpe	3.05	7.94
Prob. Sharpe Ratio	70.3%	91.76%
Smart Sharpe	2.36	6.12
Sortino	4.35	16.04
Smart Sortino	3.35	12.38
Sortino/√2	3.07	11.34
Smart Sortino/√2	2.37	8.75
Omega	3.95	3.95
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)	-	-



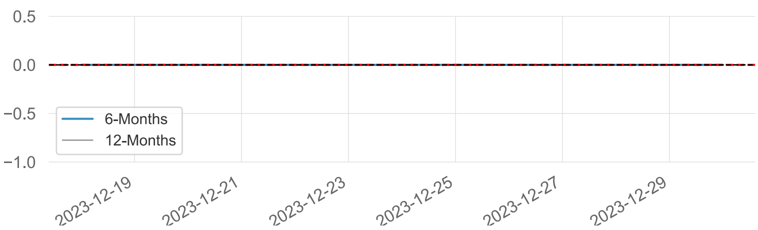
Distribution of Monthly Returns



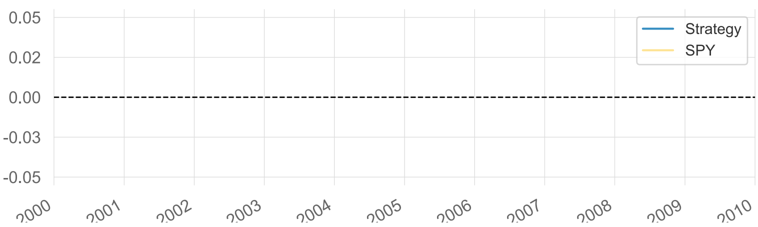
Daily Active Returns



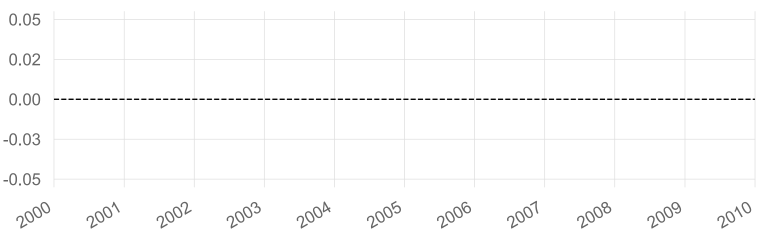
Rolling Beta to Benchmark



Rolling Volatility (6-Months)

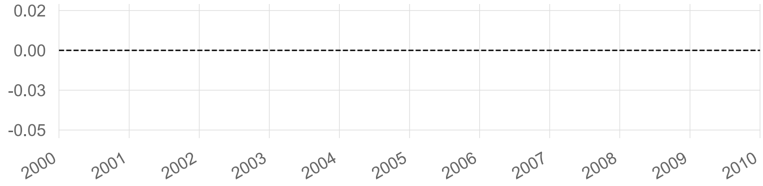


Rolling Sharpe (6-Months)

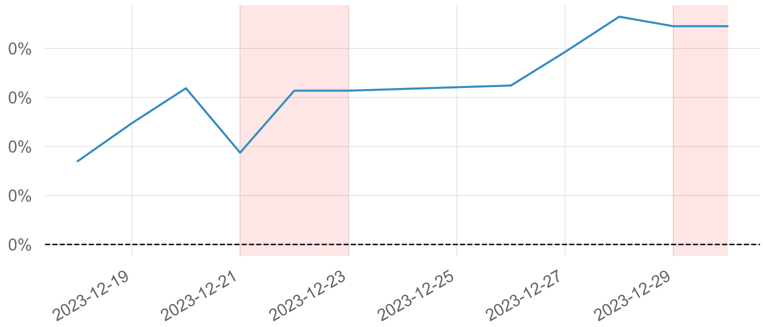


Rolling Sortino (6-Months)

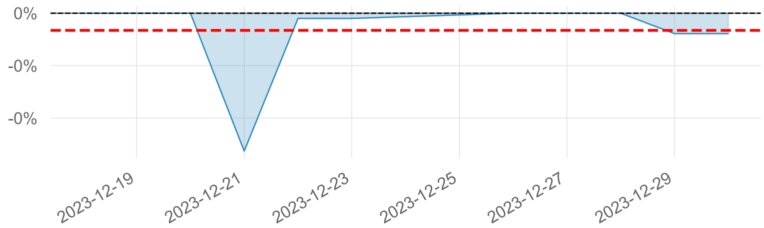
Metric	SPY	Strategy
Payoff Ratio	1.16	4.49
Profit Factor	1.77	3.95
Common Sense Ratio	1.64	7.76
CPC Index	1.59	13.79
Tail Ratio	0.93	1.96
Outlier Win Ratio	1.44	35.76
Outlier Loss Ratio	0.78	43.08
MTD	1.27%	0.09%
3M	1.27%	0.09%
6M	1.27%	0.09%
YTD	1.27%	0.09%
1Y	1.27%	0.09%
3Y (ann.)	30.46%	1.89%
5Y (ann.)	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%

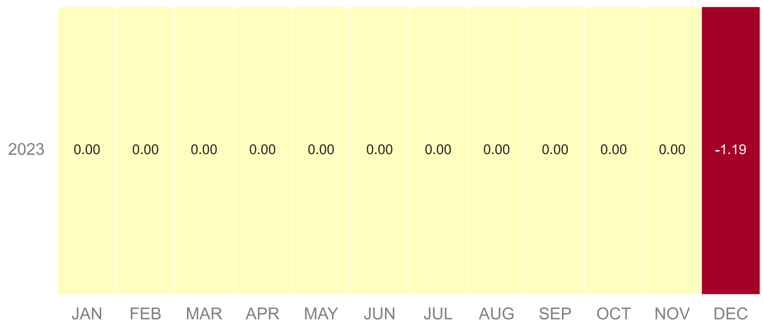


Strategy - Worst 5 Drawdown Periods

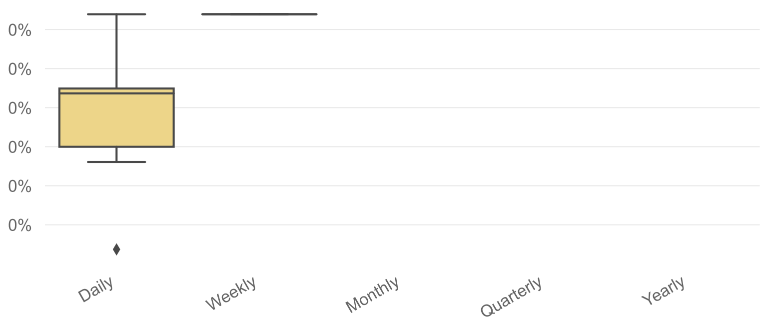


Underwater Plot





Strategy - Return Quantiles



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