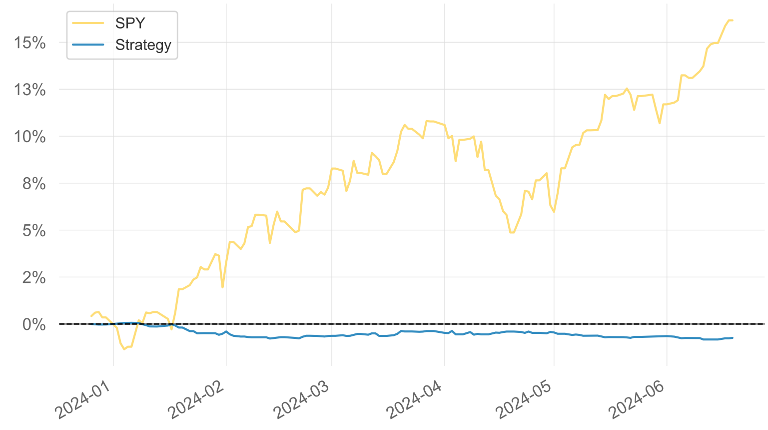
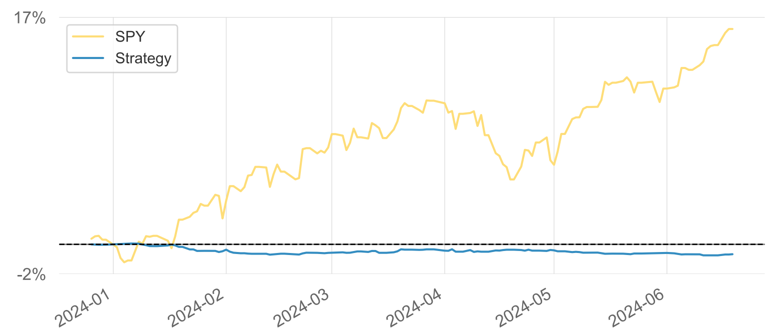
MLTrader Compared to SPY 26 Dec, 2023 - 19 Jun, 2024

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

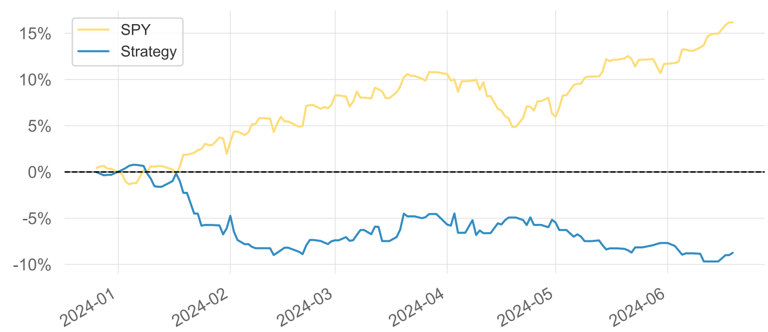
Cumulative Returns vs Benchmark



Cumulative Returns vs Benchmark (Log Scaled)



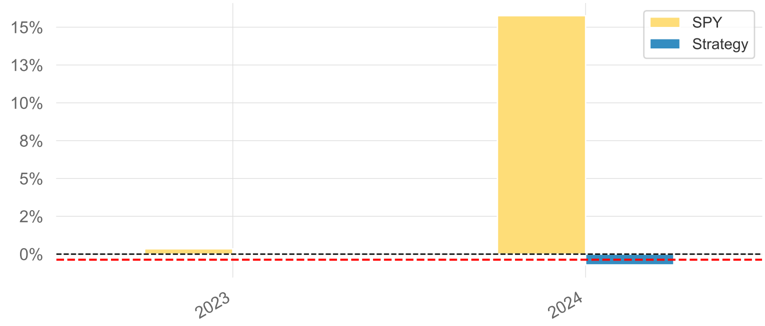
Cumulative Returns vs Benchmark (Volatility Matched)



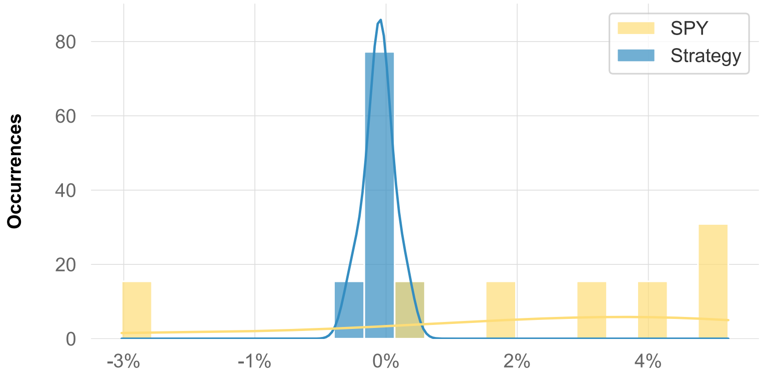
Key Performance Metrics

Metric	SPY	Strategy
Risk-Free Rate	0.0%	0.0%
Time in Market	83.0%	71.0%
Cumulative Return	16.17%	-0.74%
CAGR﹪	23.93%	-1.06%
Sharpe	2.67	-1.55
Prob. Sharpe Ratio	97.88%	11.3%
Smart Sharpe	2.47	-1.43
Sortino	4.36	-1.95
Smart Sortino	4.02	-1.8
Sortino/√2	3.08	-1.38
Smart Sortino/√2	2.85	-1.27
Omega	0.73	0.73
Max Drawdown	-5.35%	-0.89%
Longest DD Days	47	164
Volatility (ann.)	9.81%	0.82%
R^2	0.0	0.0
Information Ratio	-0.18	-0.18
Calmar	4.47	-1.19
Skew	-0.02	-0.55
Kurtosis	0.8	2.68
Expected Daily	0.1%	-0.01%
Expected Monthly	2.16%	-0.11%
Expected Yearly	7.78%	-0.37%
Kelly Criterion	32.38%	-11.25%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-0.91%	-0.09%
Expected Shortfall (cVaR)	-0.91%	-0.09%
Max Consecutive Wins	5	4
Max Consecutive Losses	5	5
Gain/Pain Ratio	0.63	-0.27
Gain/Pain (1M)	3.78	-0.74

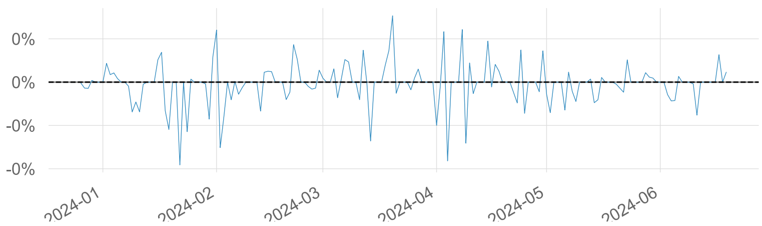
EOY Returns vs Benchmark



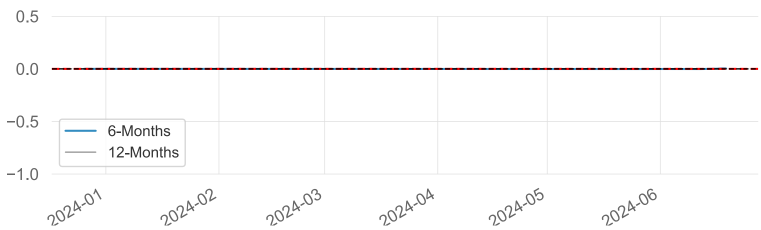
Distribution of Monthly Returns



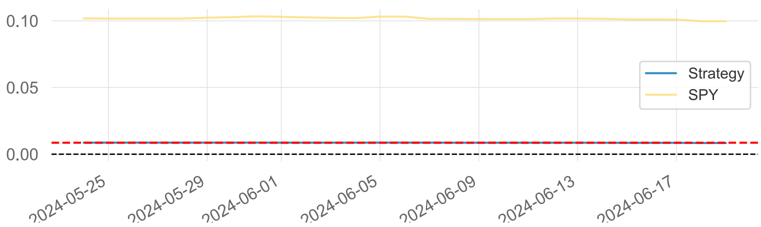
Daily Active Returns



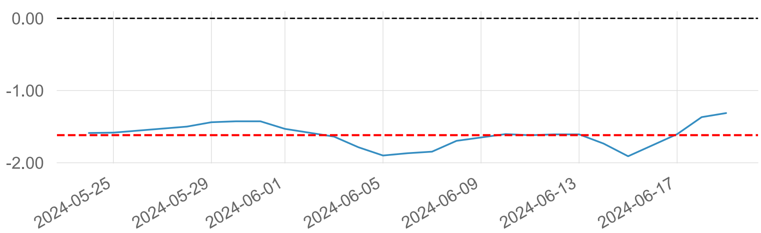
Rolling Beta to Benchmark



Rolling Volatility (6-Months)

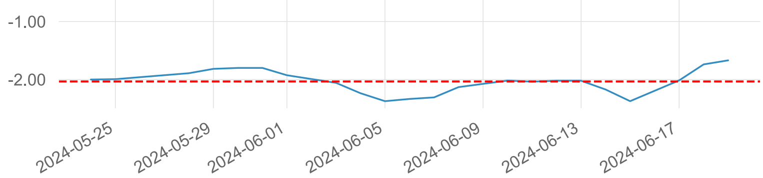


Rolling Sharpe (6-Months)

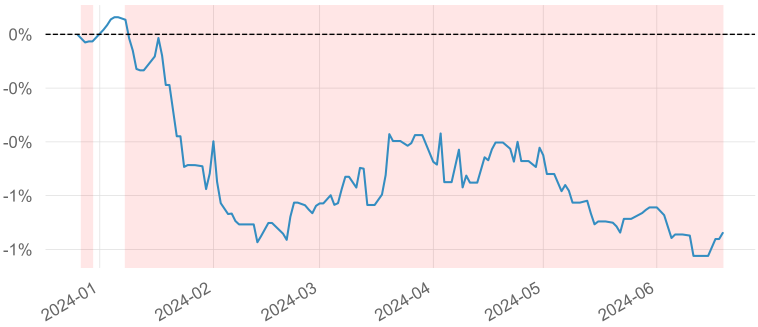


Rolling Sortino (6-Months)

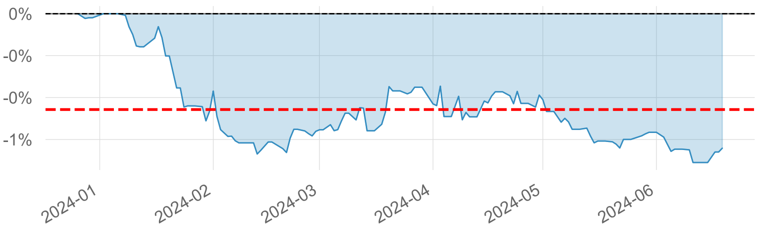
Metric	SPY	Strategy
Payoff Ratio	1.57	0.99
Profit Factor	1.63	0.73
Common Sense Ratio	1.95	0.56
CPC Index	1.5	0.32
Tail Ratio	1.2	0.77
Outlier Win Ratio	1.83	33.79
Outlier Loss Ratio	1.7	17.32
MTD	4.0%	-0.1%
3M	6.95%	-0.14%
6M	16.17%	-0.74%
YTD	15.76%	-0.71%
1Y	16.17%	-0.74%
3Y (ann.)	23.93%	-1.06%
5Y (ann.)	23.93%	-1.06%
10Y (ann.)	23.93%	-1.06%
All-time (ann.)	23.93%	-1.06%
Best Day	2.07%	0.15%
Worst Day	-1.63%	-0.19%
Best Month	5.22%	0.26%
Worst Month	-4.03%	-0.49%
Best Year	15.76%	-0.03%
Worst Year	0.35%	-0.71%
Avg. Drawdown	-1.19%	-0.46%
Avg. Drawdown Days	8	84
Recovery Factor	2.85	0.83
Ulcer Index	0.01	0.01
Serenity Index	2.2	-0.06
Avg. Up Month	3.28%	0.26%
Avg. Down Month	-4.03%	-0.05%
Win Days	58.68%	44.66%
Win Month	85.71%	14.29%
Win Quarter	100.0%	0.0%
Win Year	100.0%	0.0%
Beta	-	-0.0
Alpha	-	-0.01
Correlation	-	-2.13%

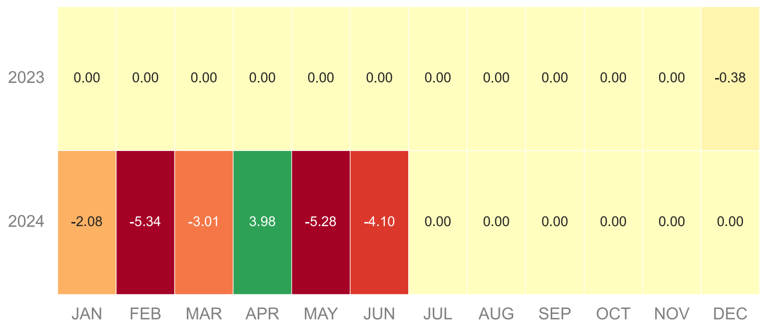


Strategy - Worst 5 Drawdown Periods

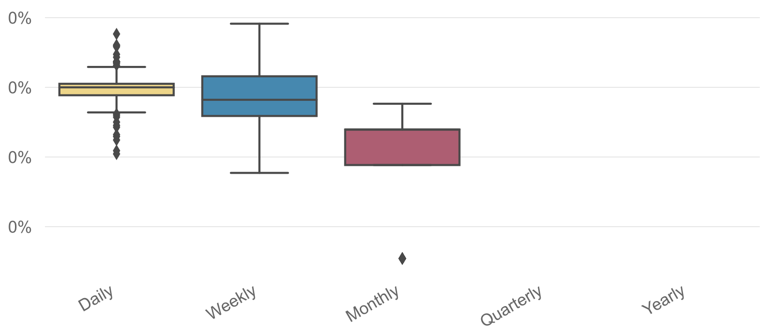


Underwater Plot





Strategy - Return Quantiles



Metric	SPY	Strategy
Treynor Ratio	-	415.99%

EOY Returns vs Benchmark

Year	SPY	Strategy	Multiplier	Won
2023	0.35%	-0.03%	-0.08	-
2024	15.76%	-0.71%	-0.05	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2024-01-08	2024-06-19	-0.89%	164
2023-12-27	2023-12-30	-0.03%	4