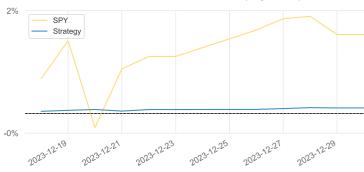
MLTrader Compared to SPY

18 Dec, 2023 - 30 Dec, 2023

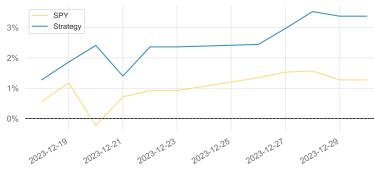
Benchmark is SPY | Generated by QuantStats (v. 0.0.62)



Cumulative Returns vs Benchmark (Log Scaled)

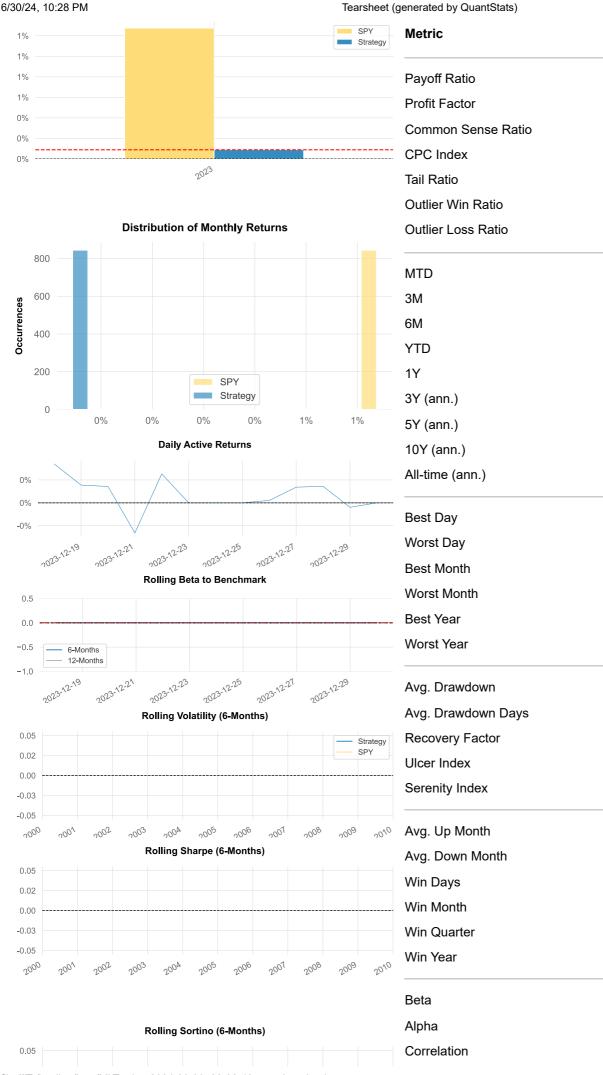


Cumulative Returns vs Benchmark (Volatility Matched)



Key Performance Metrics

Metric	SPY	Strategy
Risk-Free Rate	0.0%	0.0%
Time in Market	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)	-	-



Strategy

4.49

3.95

7.76

13.79

1.96

35.76

43.08

0.09%

0.09%

0.09%

0.09%

0.09%

1.89%

1.89%

1.89%

1.89%

0.03%

-0.03%

0.09%

0.09%

0.09%

0.09%

-0.02%

2

3.39

0.0

10.55

0.09%

77.78%

100.0%

100.0%

100.0%

-0.0

0.02

-16.76%

SPY

1.16

1.77

1.64

1.59

0.93

1.44

0.78

1.27%

1.27%

1.27%

1.27%

1.27%

30.46%

30.46%

30.46%

30.46%

0.95%

-1.39%

1.27%

1.27%

1.27%

1.27%

-0.84%

3

0.93

0.0

1.7

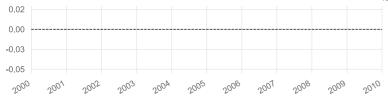
1.27%

77.78%

100.0%

100.0%

100.0%





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



Underwater Plot 0% -0% -0% 2023-72-79 2023-72-23 2023-72-73 2023-72-73 2023-72-73 2023-72-73 2023-72-73

