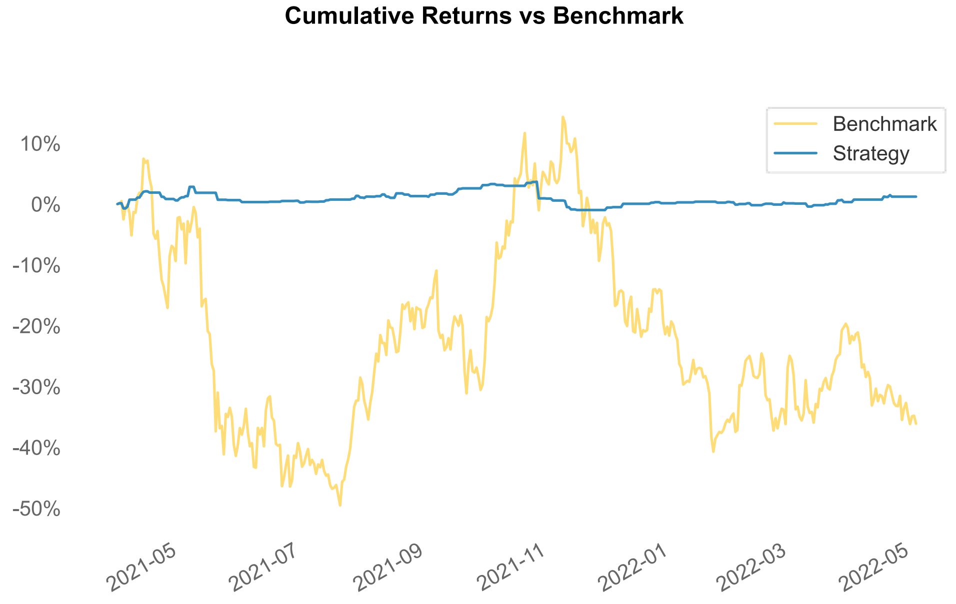
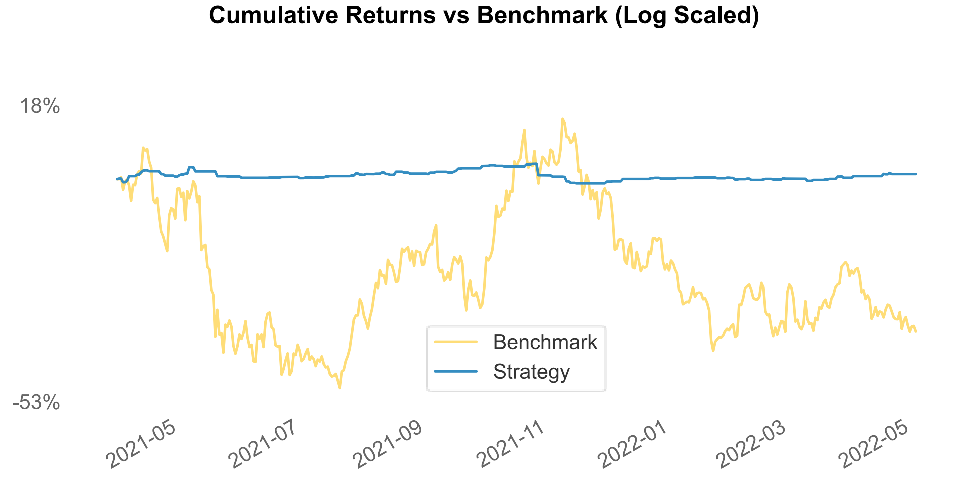
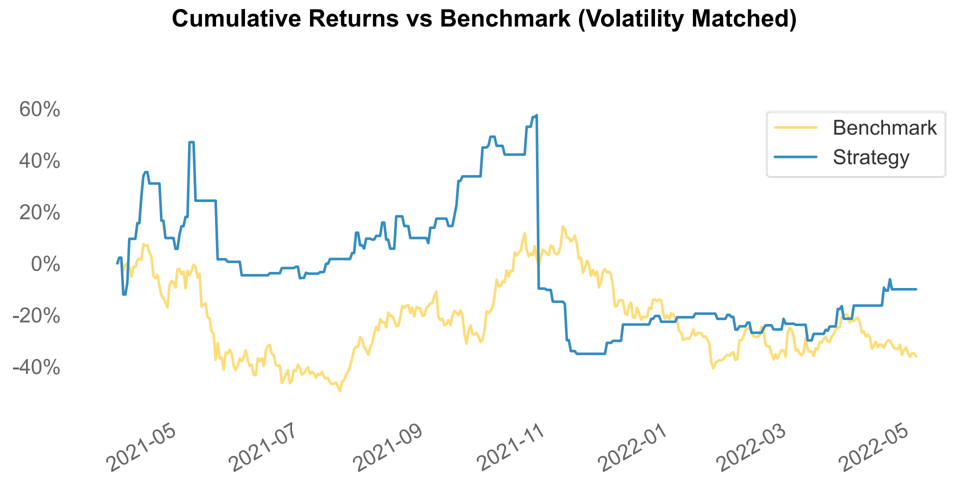
Strategy Tearsheet 31 Mar, 2021 - 3 May, 2022

Benchmark is BMK | Generated by QuantStats (v. 0.0.56)

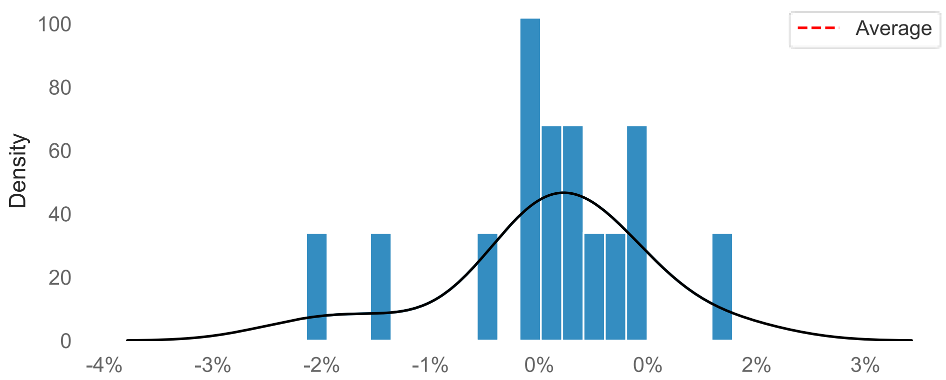




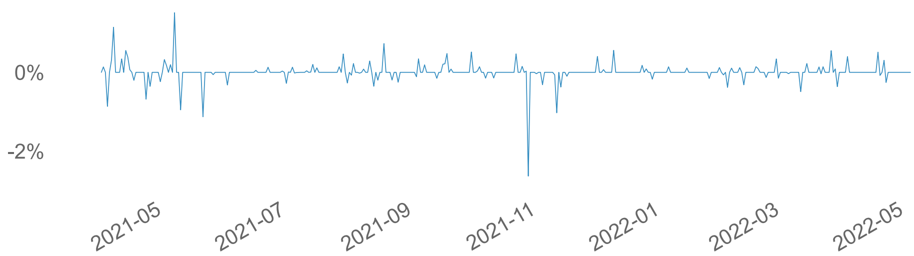


EOY Returns vs Benchmark

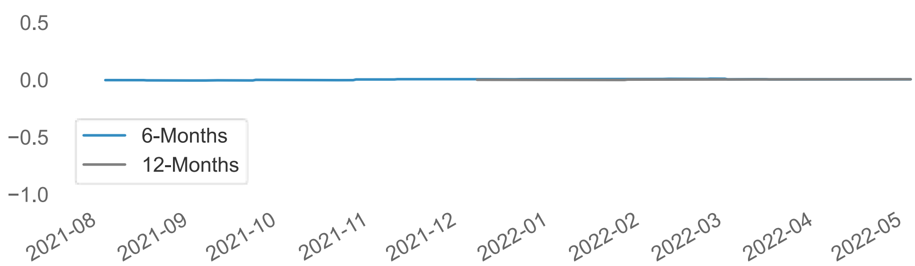
Distribution of Monthly Returns



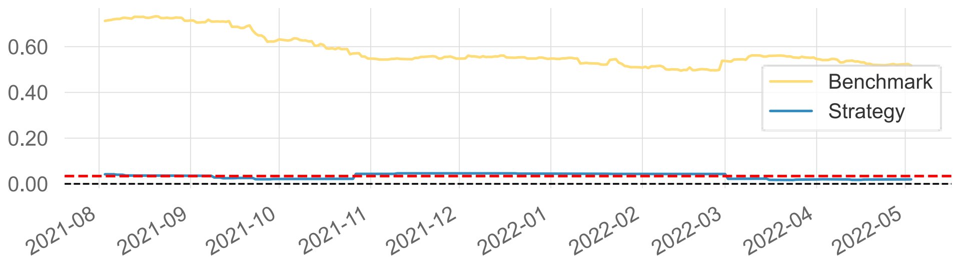
Daily Returns



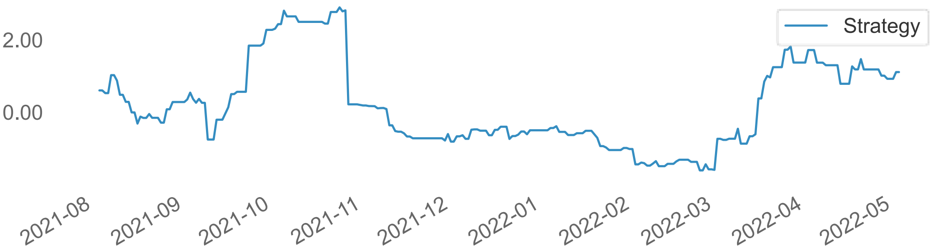
Rolling Beta to Benchmark



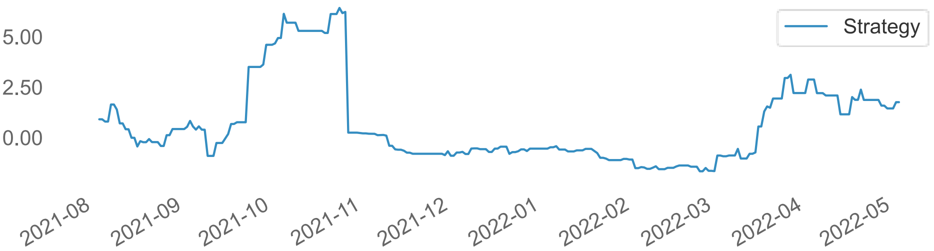
Rolling Volatility (6-Months)



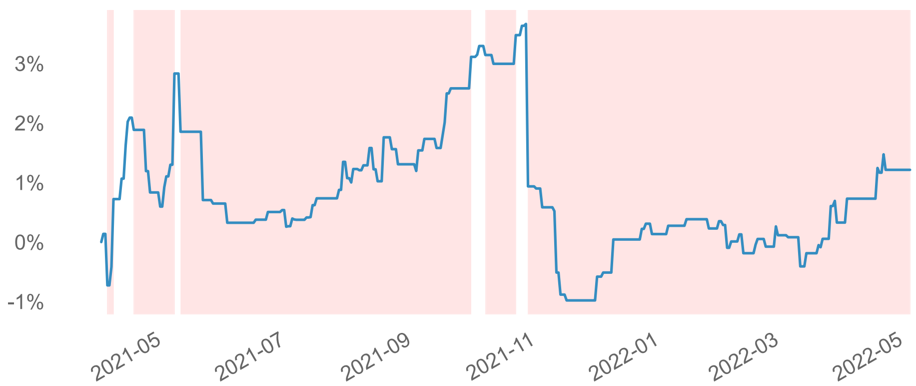
Rolling Sharpe (6-Months)



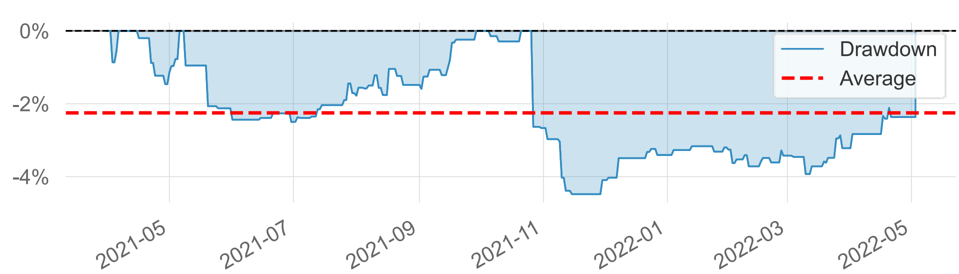
Rolling Sortino (6-Months)



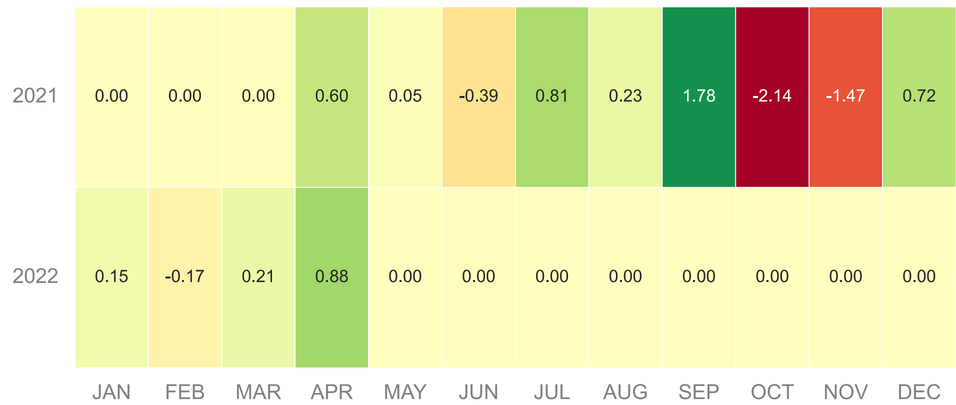
Worst 5 Drawdown Periods



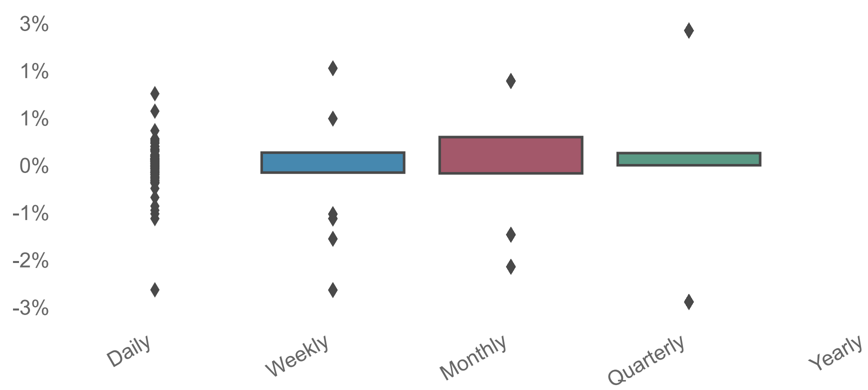
Underwater Plot



Monthly Returns (%)



Return Quantiles



Key Performance Metrics

Metric	Strategy	Benchmark
Risk-Free Rate	0.0%	0.0%
Time in Market	26.0%	100.0%
Cumulative Return	1.21%	-36.12%
CAGR﹪	1.11%	-33.7%
Sharpe	0.23	-0.18
Prob. Sharpe Ratio	61.41%	41.25%
Smart Sharpe	0.22	-0.17
Sortino	0.29	-0.25
Smart Sortino	0.28	-0.24
Sortino/√2	0.2	-0.18

Metric	Strategy	Benchmark
Smart Sortino/√2	0.2	-0.17
Omega	1.09	1.09
Max Drawdown	-4.48%	-53.06%
Longest DD Days	188	188
Volatility (ann.)	3.68%	59.66%
R^2	0.0	0.0
Information Ratio	0.01	0.01
Calmar	0.25	-0.64
Skew	-3.33	0.05
Kurtosis	50.8	1.79
Expected Daily	0.0%	-0.11%
Expected Monthly	0.08%	-2.94%
Expected Yearly	0.6%	-20.07%
Kelly Criterion	-8.21%	-1.92%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-0.38%	-6.22%
Expected Shortfall (cVaR)	-0.38%	-6.22%
Max Consecutive Wins	3	10
Max Consecutive Losses	2	6
Gain/Pain Ratio	0.09	-0.03
Gain/Pain (1M)	0.32	-0.16
Payoff Ratio	0.65	0.97
Profit Factor	1.09	0.97
Common Sense Ratio	1.54	0.88
CPC Index	0.41	0.47
Tail Ratio	1.41	0.9
Outlier Win Ratio	123.98	2.01
Outlier Loss Ratio	17.48	2.02
MTD	0.0%	0.09%
3M	1.31%	2.16%
6M	0.31%	-40.29%
YTD	1.08%	-18.48%
1Y	0.11%	-33.34%
3Y (ann.)	1.11%	-33.7%
5Y (ann.)	1.11%	-33.7%
10Y (ann.)	1.11%	-33.7%
All-time (ann.)	1.11%	-33.7%
Best Day	1.51%	14.54%
Worst Day	-2.63%	-13.77%
Best Month	1.78%	40.03%
Worst Month	-2.14%	-35.35%
Best Year	1.08%	-18.48%
Worst Year	0.13%	-21.64%
Avg. Drawdown	-1.92%	-23.75%
Avg. Drawdown Days	74	78
Recovery Factor	0.27	-0.68
Ulcer Index	0.03	0.33

Metric	Strategy	Benchmark
Serenity Index	0.02	-0.08
Avg. Up Month	0.42%	12.51%
Avg. Down Month	-0.93%	-6.59%
Win Days	57.28%	49.87%
Win Month	69.23%	42.86%
Win Quarter	80.0%	40.0%
Win Year	100.0%	0.0%
Beta	0.0	-
Alpha	0.01	-
Correlation	1.75%	-
Treynor Ratio	1123.71%	-

EOY Returns vs Benchmark

Year	Benchmark	Strategy	Multiplier	Won
2021	-21.64%	0.13%	-0.01	+
2022	-18.48%	1.08%	-0.06	+

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2021-10-27	2022-05-03	-4.48%	188
2021-05-09	2021-09-29	-2.50%	143
2021-04-16	2021-05-06	-1.46%	20
2021-04-03	2021-04-06	-0.86%	3
2021-10-06	2021-10-21	-0.29%	15