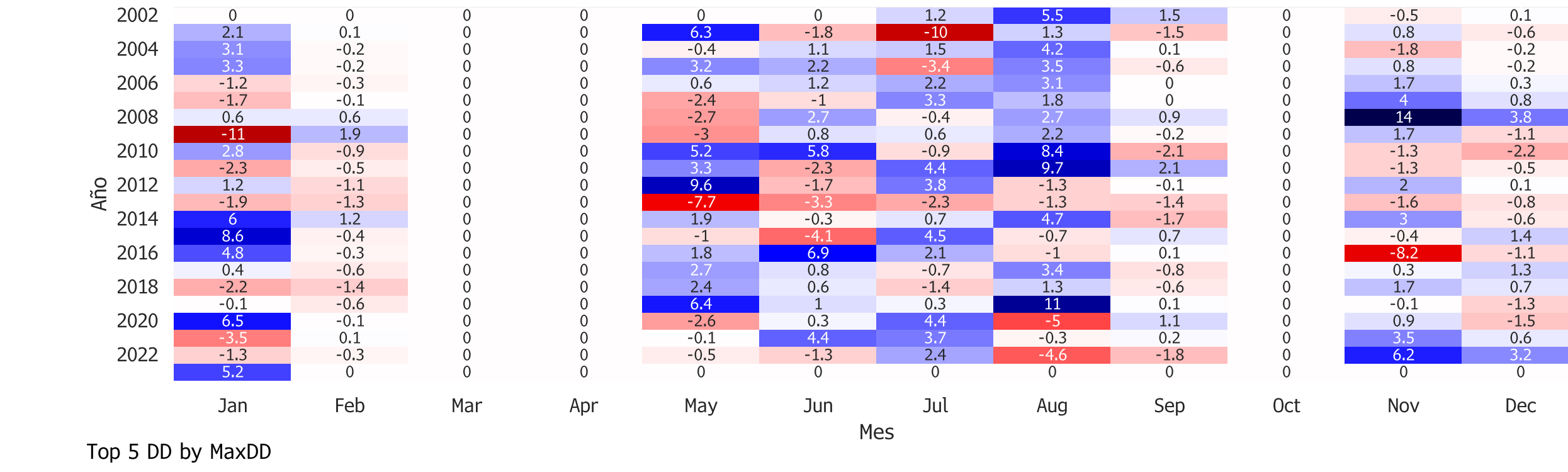
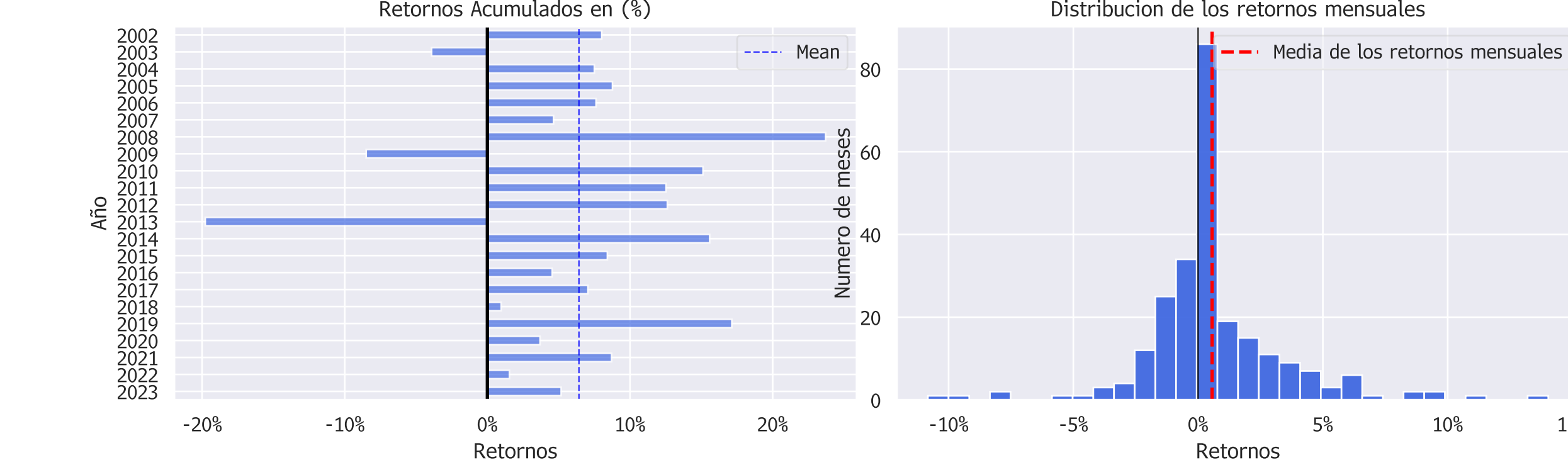
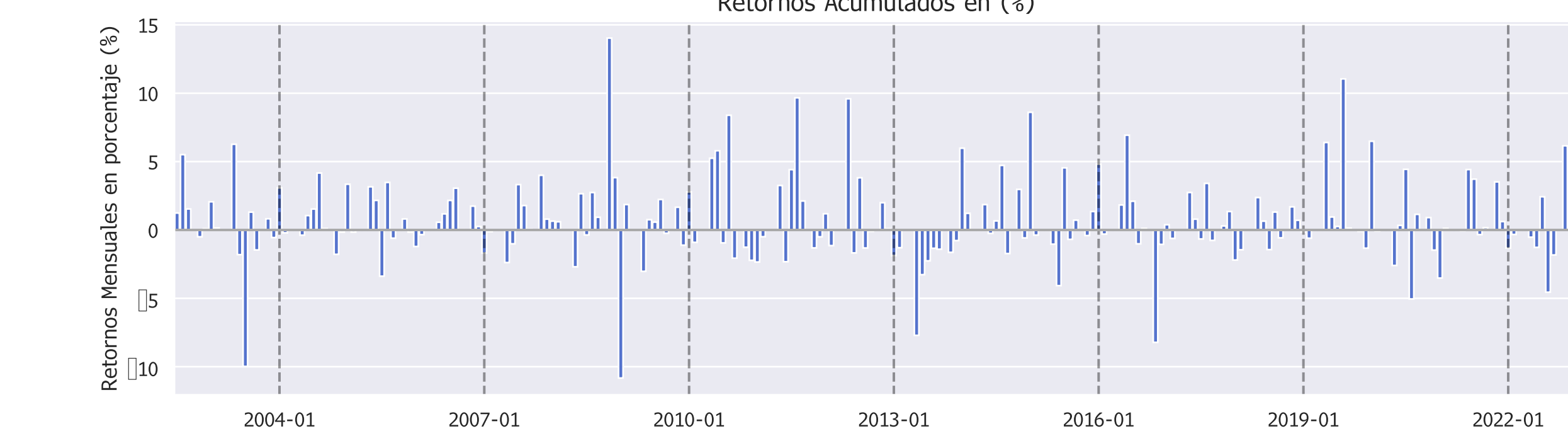
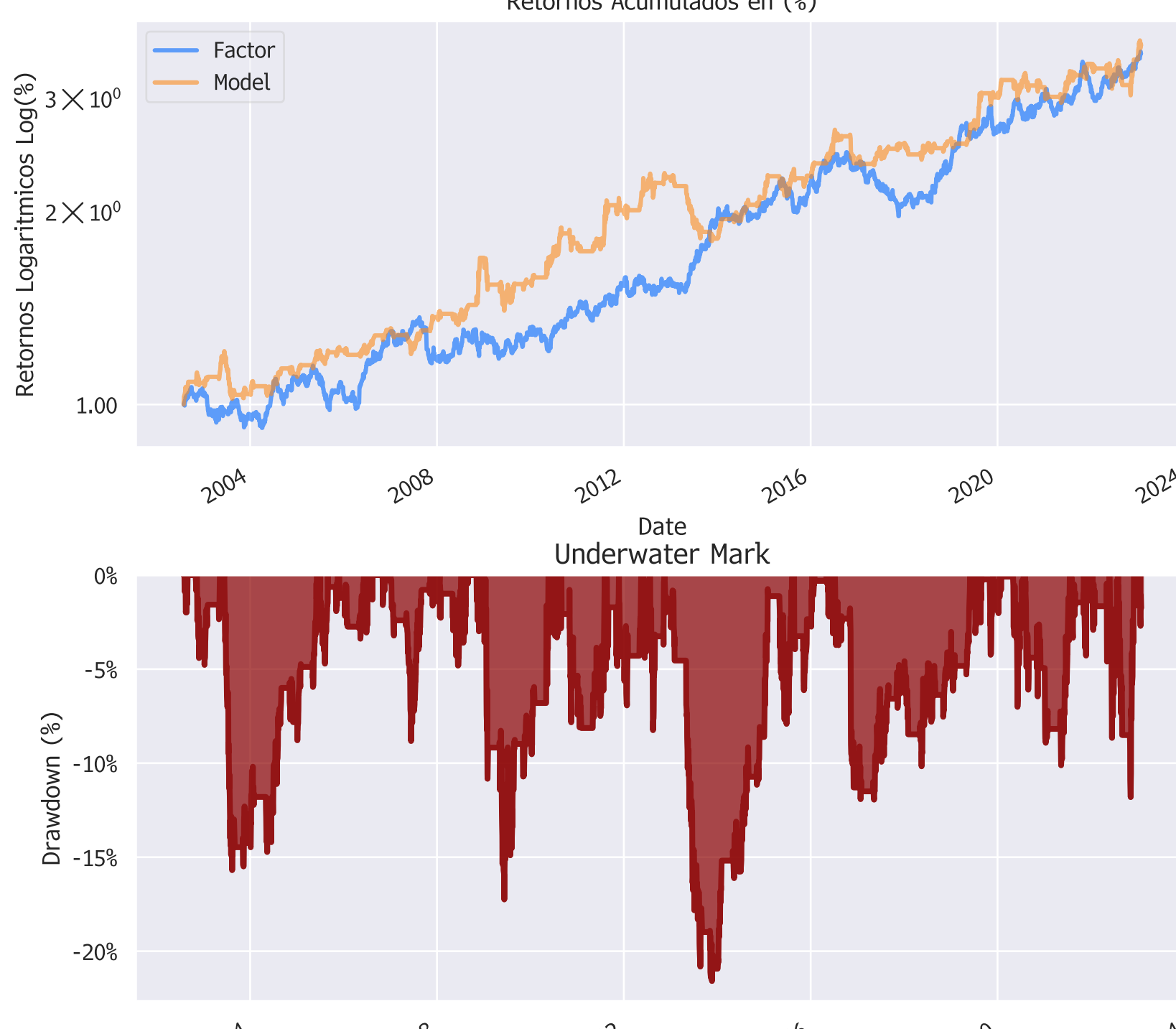


# QUANTARMY

QAMGF: QuantArmy Module for Generate Factsheets - version:0.1-beta  
This report has disclaimer and disclosures, for more information contact with [jse@quantarmy.com](mailto:jse@quantarmy.com)  
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Ratio	Value
AuM	000.000.000\$
Start	2002-07-30
End	2023-01-27
Period	5161
Total Return	361.68
Factor Return	351.38
Ret Corr with Factor	-0.01
Ret Corr with Factor +	-0.02
Ret Corr with Factor -	-0.0
CAGR	4.42
Annualized Vol	9.94
Max DD	-21.58
Calmar Ratio	0.2
Sortino Ratio	1.0
Skew	0.03
Kurt	6.73
VaR	-1.0
CVaR	-1.58
Stability	0.97
Riesgo Cola	1.03
WinRate	0.54
Avg ret	0.05
Best Day	5.17
Worst Day	-5.05
Avg Good Day	0.67
Avg Bad Day	-0.67
Max consecutive wins	11
Max consecutive losses	6
Outlier win ratio	8.23
Outlier loose ratio	2.82
Profit Factor	1.18
CPC Idx	0.63
Expectancy	0.02
Alpha	0.07
Alpha con Modelo +	0.05
Alpha con Modelo -	-0.0
Beta	-0.03
Beta con Modelo +	-0.04
Beta con Modelo -	0.38
Beta Fragility	0.01
Capture con Modelo +	-0.09
Capture con Modelo -	-0.13
QA Alpha Capture	

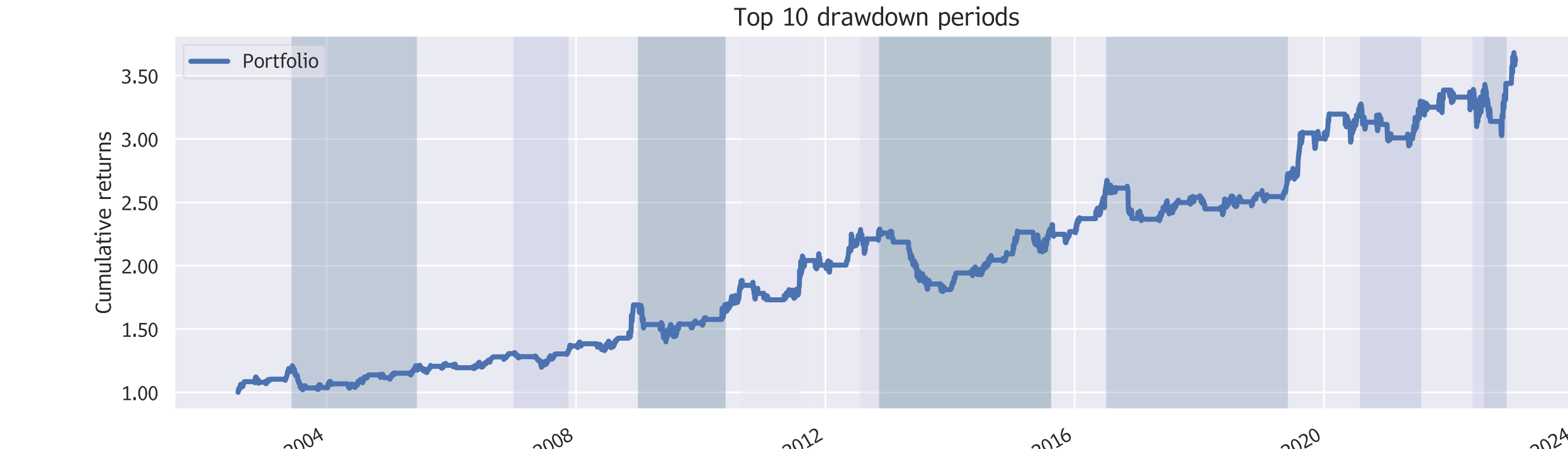


## Top 5 DD by MaxDD

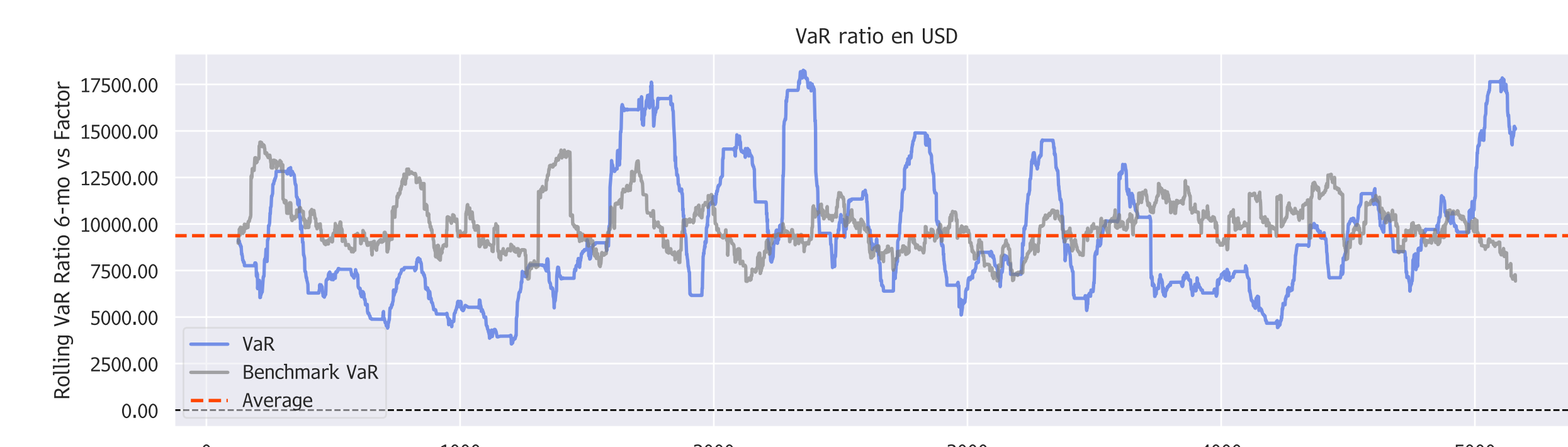
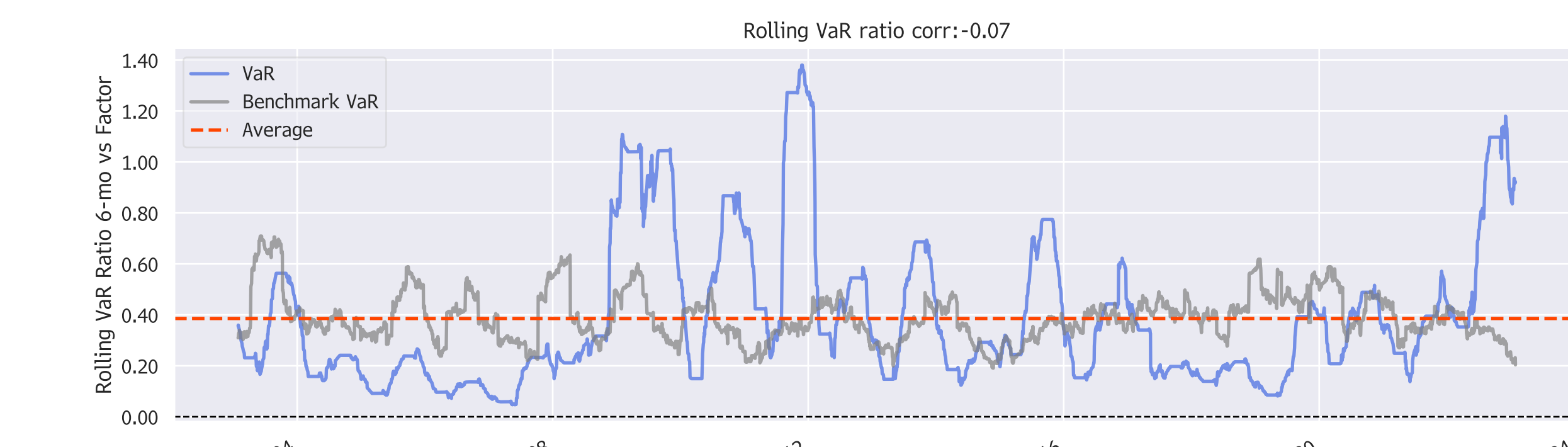
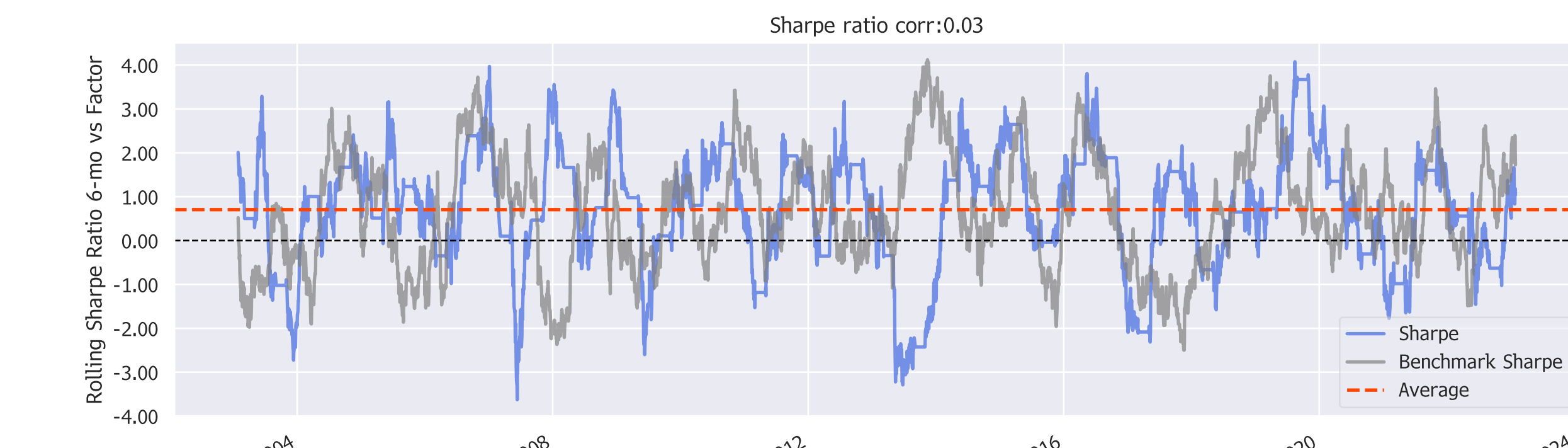
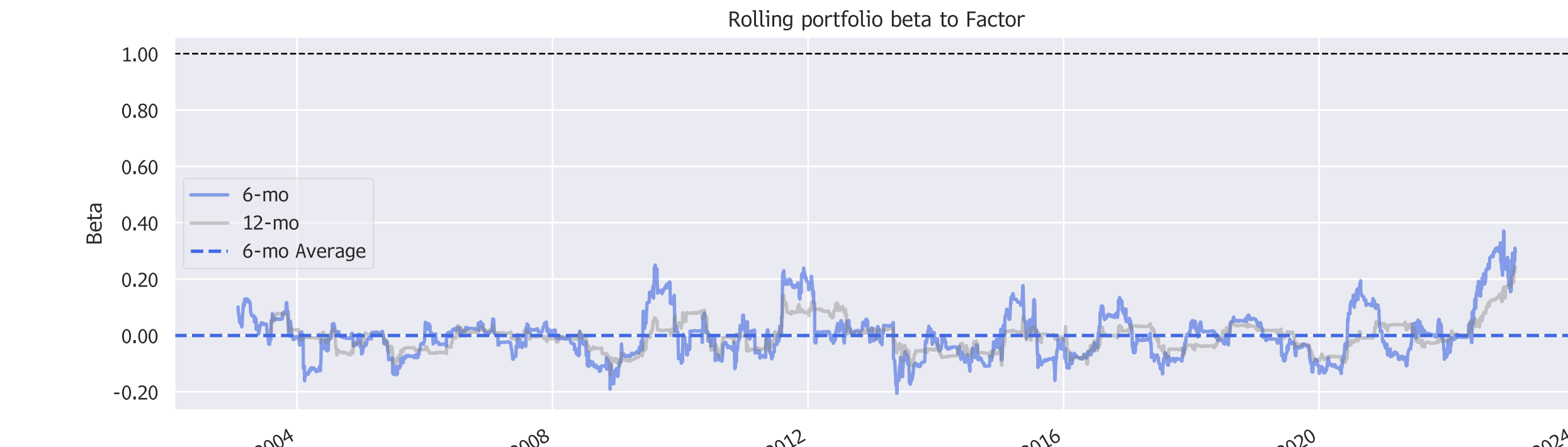
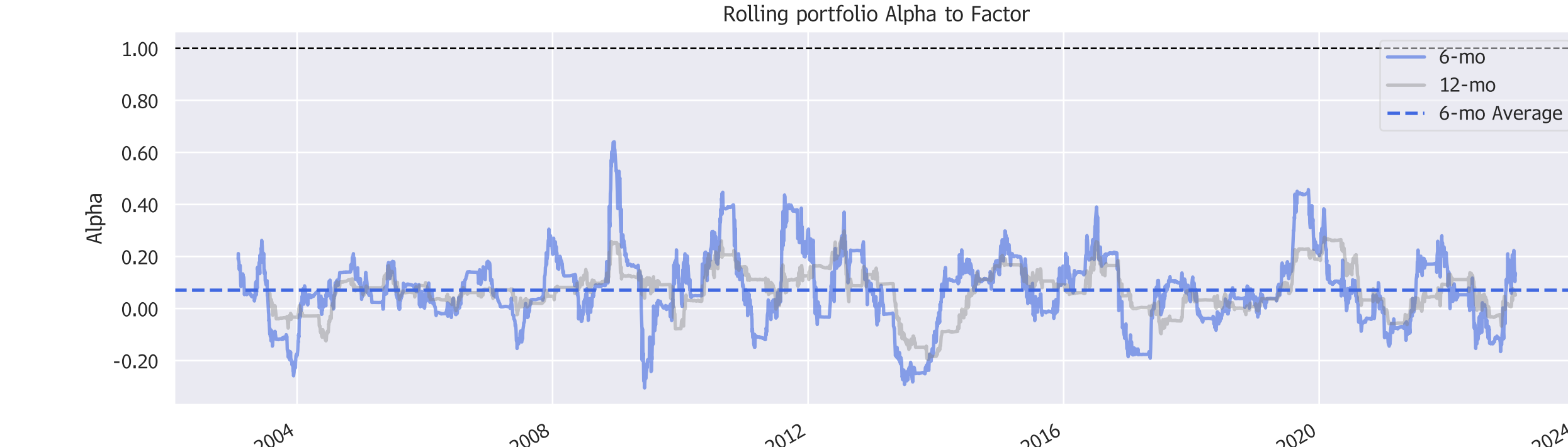
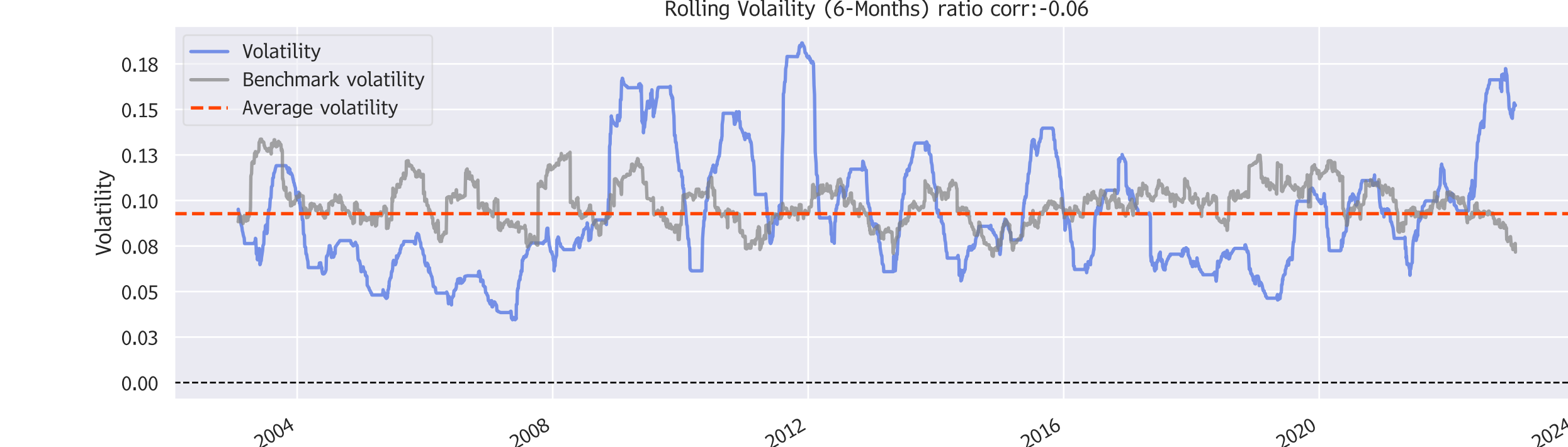
DD in %	Duration	Peak Date	Valley Date	Recovery Date
21.58	714	2012-11-14	2013-11-20	2015-08-11
17.25	360	2009-01-02	2009-06-10	2010-05-21
15.69	518	2003-06-13	2003-08-13	2005-06-07
11.94	755	2016-07-08	2017-05-10	2019-05-30
11.8	89	2022-08-01	2022-11-07	2022-12-01

## Top 5 DD by days

DD in %	Duration	Peak Date	Valley Date	Recovery Date
11.94	755	2016-07-08	2017-05-10	2019-05-30
21.58	714	2012-11-14	2013-11-20	2015-08-11
15.69	518	2003-06-13	2003-08-13	2005-06-07
17.25	360	2009-01-02	2009-06-10	2010-05-21
11.8	89	2022-08-01	2022-11-07	2022-12-01



Evento	Periodo	Volatilidad	Ret Medio	Minimo	Maximo
AI Boom	40.0	0.967	0.228	-1.655	3.195
Crypto Crash 2022	147.0	1.091	0.001	-3.138	3.847
Inflation Crisis	269.0	0.92	0.029	-3.138	3.847
Russia-Ukraine War	233.0	0.956	0.04	-3.138	3.847
Fed Rate Hikes	219.0	0.986	0.042	-3.138	3.847
Post-Covid Recovery	212.0	0.935	0.019	-3.138	3.847
GameStop Short Squeeze	18.0	0.551	0.042	-0.937	1.179
Covid	747.0	0.731	0.019	-3.138	3.847
US-China Trade War	384.0	0.483	0.048	-1.812	2.253
Brexit Process	947.0	0.502	0.03	-2.195	2.253
Brexit Referendum	133.0	0.743	-0.033	-4.243	2.685
Taper Tantrum	90.0	0.912	-0.121	-3.409	1.581
New Normal	1441.0	0.574	0.009	-4.243	2.685
Recovery	945.0	0.791	0.047	-5.045	3.558
GFC Crash	420.0	0.694	0.046	-3.159	5.166
Low Volatility Bull	648.0	0.384	0.022	-1.792	1.695
Fall2015	31.0	0.588	-0.042	-1.93	1.01
Oct14	23.0	0.0	0.0	0.0	0.0
Apr14	21.0	0.0	0.0	0.0	0.0
Flash Crash	3.0	2.178	0.809	-1.25	3.089
2009Q2	63.0	0.752	-0.046	-2.515	2.582
2009Q1	39.0	1.118	-0.24	-3.159	2.351
Sept08	21.0	0.203	0.044	0.0	0.931
Mar08	20.0	0.0	0.0	0.0	0.0
Aug07	23.0	0.498	0.078	-1.215	1.032
EZB IR Event	22.0	0.0	0.0	0.0	0.0
US Housing	22.0	0.566	0.086	-1.92	0.746
Fukushima	23.0	0.0	0.0	0.0	0.0
US downgrade/Europea	21.0	2.134	0.197	-5.045	3.157
Lehman	42.0	0.464	0.087	-0.957	1.628



Montecarlo Analysis

Odds	Ret	MDD
1%	-14.86	-21.04
5%	-9.34	-16.06
20%	-0.92	-12.3
30%	1.67	-10.85
40%	4.65	-9.78
50%	7.14	-8.94
60%	10.02	-8.05
70%	13.62	-7.14
80%	18.0	-6.61
90%	23.46	-5.71
95%	29.64	-5.07
99%	39.92	-4.15

