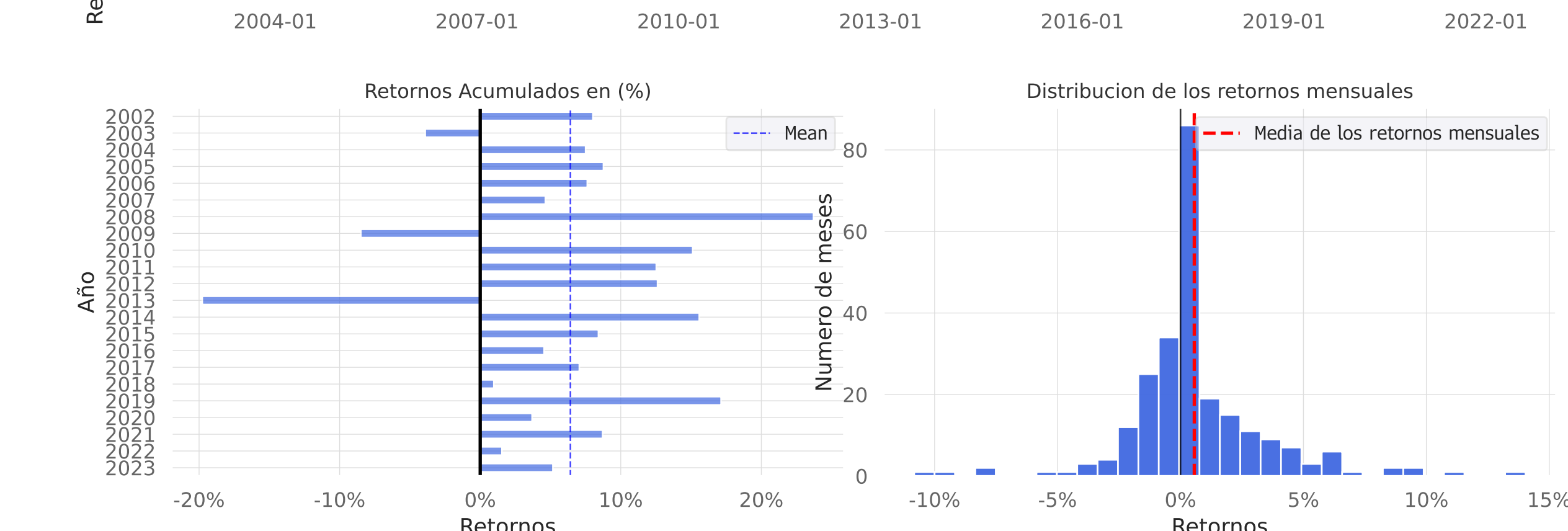
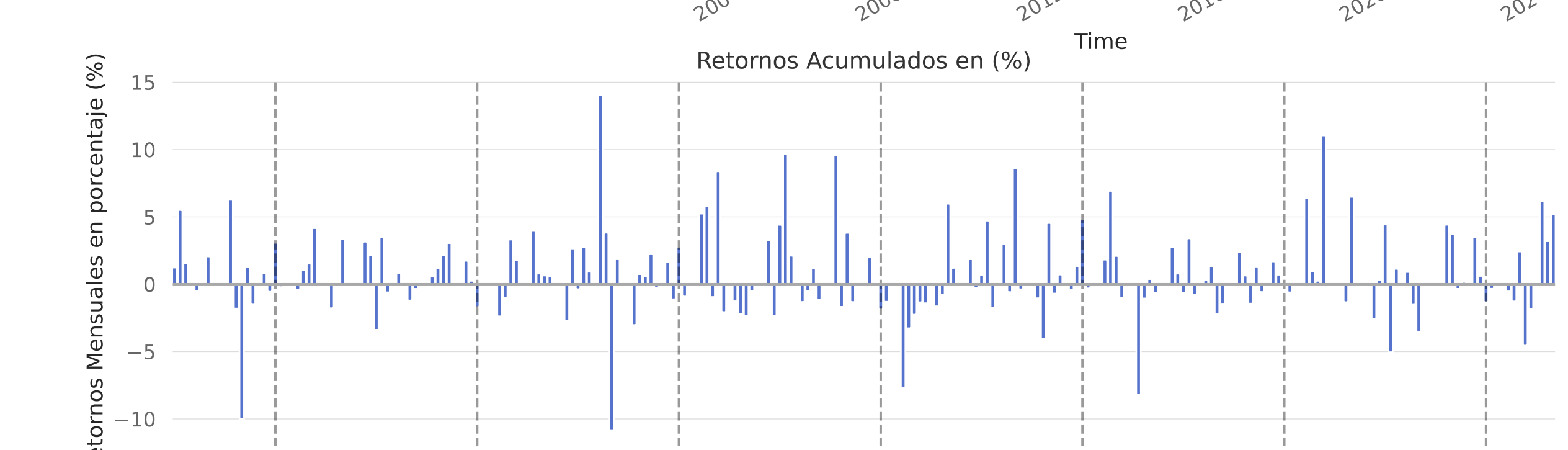
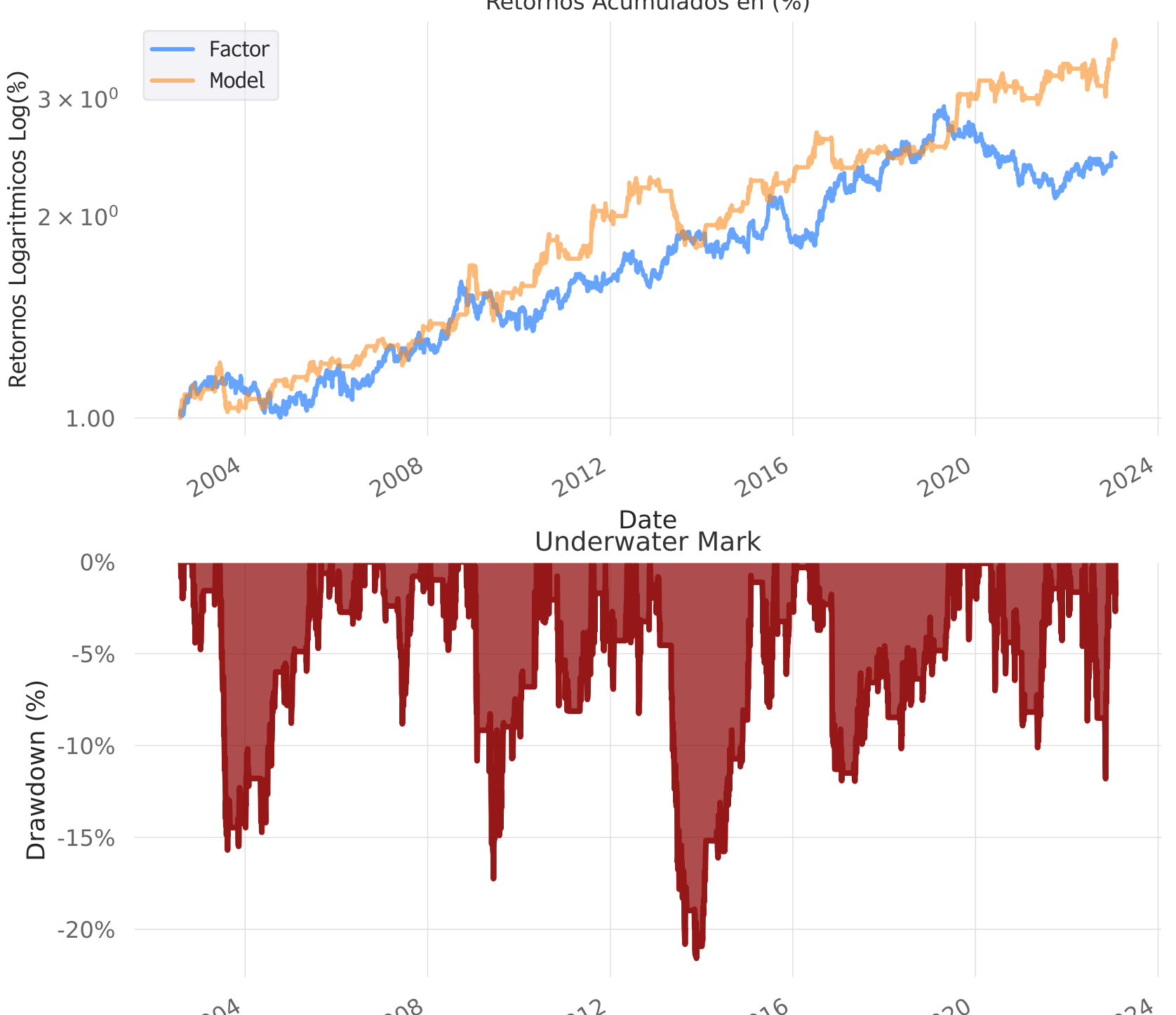


QUANTARMY

QAMGF: QuantArmy Module for Generate Factsheets - version:0.1-beta  
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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	245.32
Ret Corr with Factor	0.0
Ret Corr with Factor +	0.01
Ret Corr with Factor -	0.02
CAGR	4.42
Annualized Vol	9.94
Max DD	-21.58
Calmar Ratio	0.2
Sortino Ratio	1.0
SQN	3.08
Omega Ratio	1.18
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 +	-0.03
Alpha con Moldelo -	-0.02
Beta	-0.01
Beta con Modelo +	0.11
Beta con Modelo -	-0.02
Beta Fragility	0.38
Capture con Modelo +	0.01
Capture con Modelo -	-0.01
QA Alpha Capture	-0.69

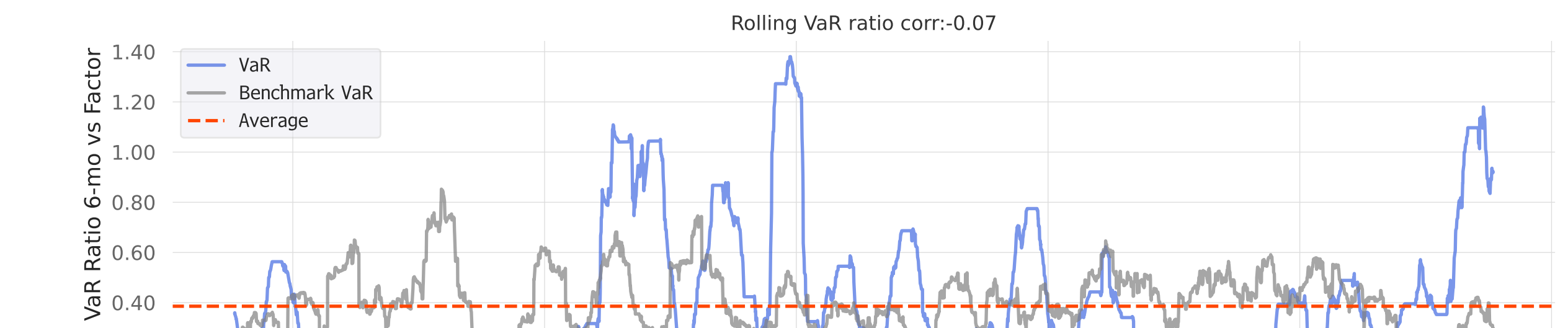
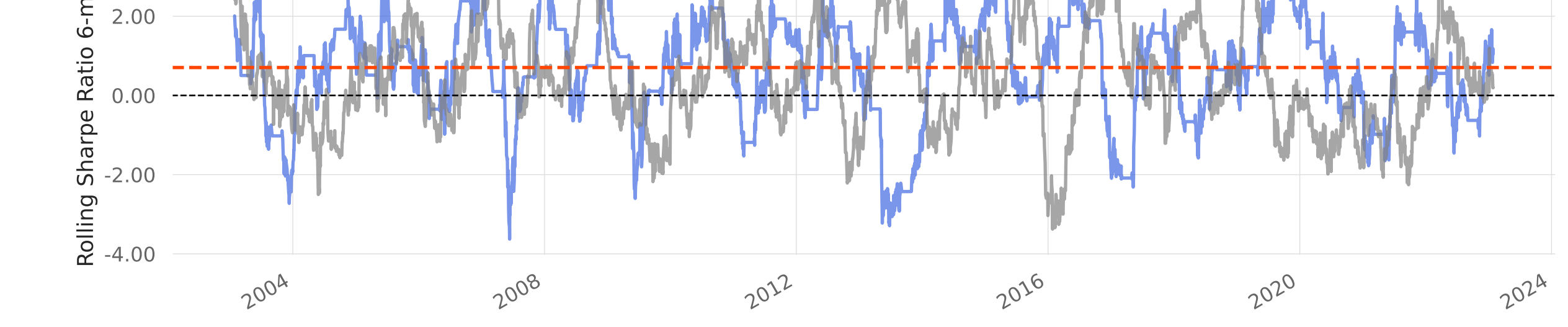
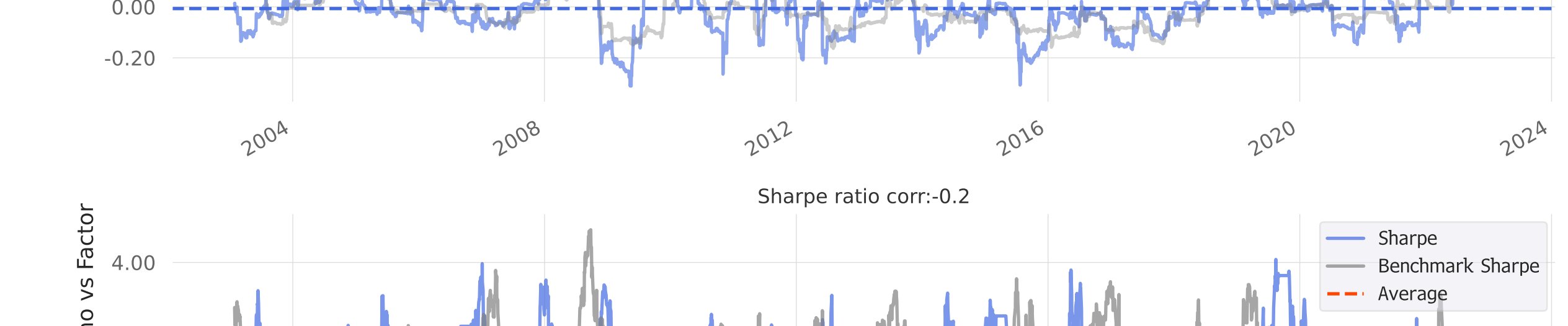
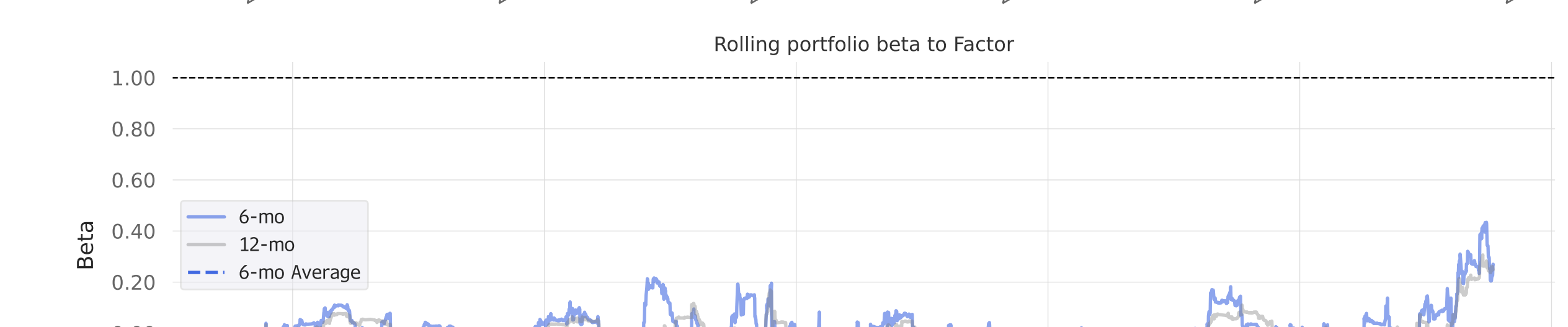
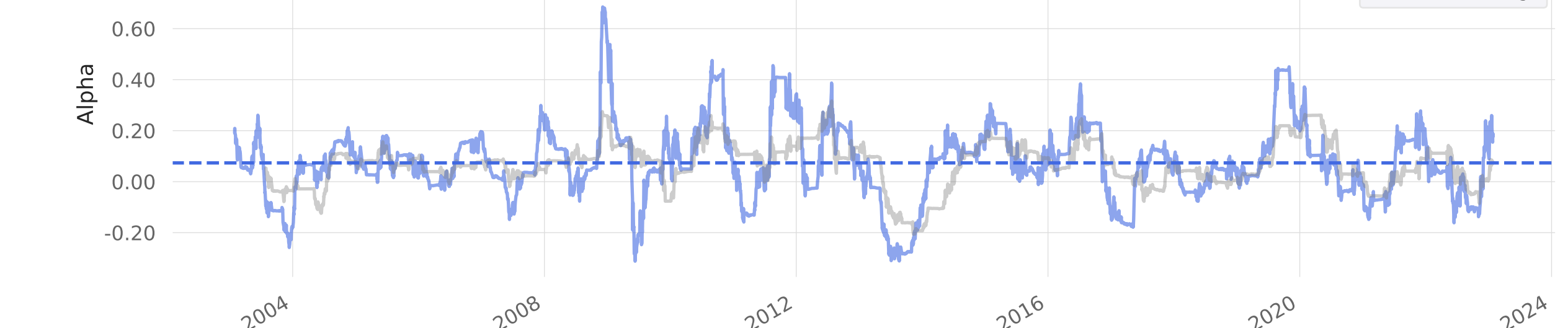
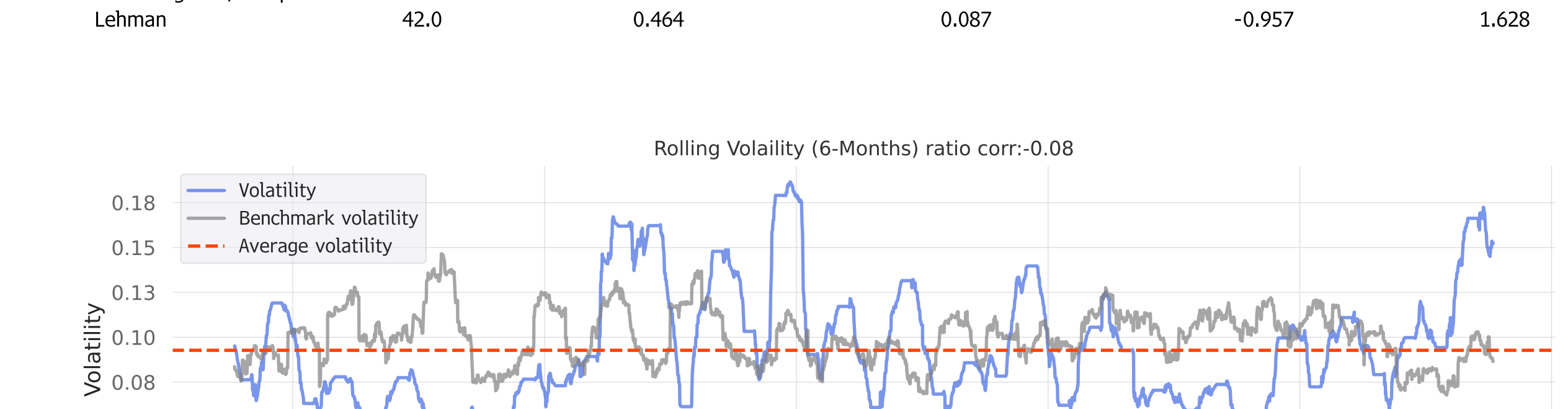


Año	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2002	0	0	0	0	0	0	0	0	0	0	0	0
2003	2.1	0.1	0	0	0	0	0	0	0	0	0	0
2004	-1.1	-0.2	0	0	0	0	0	0	0	0	0	0
2005	3.3	-0.2	0	0	0	0	0	0	0	0	0	0
2006	-1.2	-0.3	0	0	0	0	0	0	0	0	0	0
2007	-1.7	-0.1	0	0	0	0	0	0	0	0	0	0
2008	0.6	0.6	0	0	0	0	0	0	0	0	0	0
2009	-11	1.9	0	0	0	0	0	0	0	0	0	0
2010	-2.3	-0.9	0	0	0	0	0	0	0	0	0	0
2011	-1.7	-0.5	0	0	0	0	0	0	0	0	0	0
2012	1.2	-1.1	0	0	0	0	0	0	0	0	0	0
2013	-1.9	-1.3	0	0	0	0	0	0	0	0	0	0
2014	6	1.2	0	0	0	0	0	0	0	0	0	0
2015	8.6	-0.4	0	0	0	0	0	0	0	0	0	0
2016	4.8	-0.3	0	0	0	0	0	0	0	0	0	0
2017	0.4	-0.6	0	0	0	0	0	0	0	0	0	0
2018	-2.2	-1.4	0	0	0	0	0	0	0	0	0	0
2019	-0.1	-0.6	0	0	0	0	0	0	0	0	0	0
2020	6.5	-0.1	0	0	0	0	0	0	0	0	0	0
2021	-1.5	0.1	0	0	0	0	0	0	0	0	0	0
2022	-1.3	-0.3	0	0	0	0	0	0	0	0	0	0
2023	5.2	0	0	0	0	0	0	0	0	0	0	0

Top 5 DD by MaxDD	Top 5 DD by days
DD in %	DD in %
21.58	11.94
17.25	21.58
15.69	15.69
11.94	17.25
11.8	11.8
Duration	Duration
714	755
Peak Date	Peak Date
2012-11-14	2016-07-08
2009-01-02	2012-11-14
2003-06-13	2003-06-13
2016-07-08	2009-01-02
2022-08-01	2022-08-01
Valley Date	Valley Date
2013-11-20	2017-05-10
2009-06-10	2003-08-13
2003-06-13	2009-06-10
2017-05-10	2022-11-07
Recovery Date	Recovery Date
2015-08-11	2019-05-30
2010-05-21	2005-06-07
2005-06-07	2010-05-21
2019-05-30	2022-12-01
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	0.044	-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	Ret	MDD
Odds		
1%	-16.94	-20.63
5%	-8.7	-16.82
20%	-0.99	-12.04
30%	2.58	-10.86
40%	5.69	-9.66
50%	8.73	-8.75
60%	11.6	-8.09
70%	15.43	-7.37
80%	19.01	-6.56
90%	23.41	-5.71
95%	29.15	-4.87
99%	36.61	-4.0