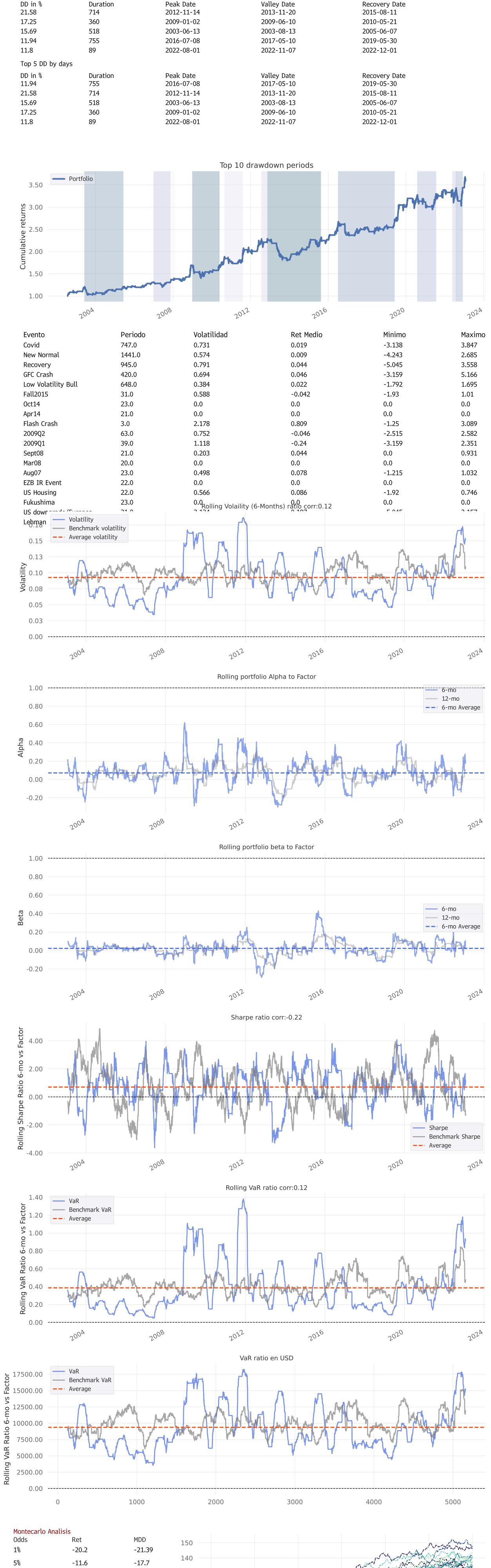
## **QUANTARMY**

**QAMGF: QuantArmy Module for Generate Factsheets - version:0.1-beta** This report has disclaimer and disclosures, for more information contact with jcx@quantarmy.com ALL RIGHTS RESERVED - CLASSIFICATED INFORMATION: UNDER NDA AGREEGEMENT Value Ratio AuM 000.000.000\$ Start 2002-07-30 2023-01-27 End Period 5161 Total Return 361.68 Retornos Acumulados en (%) Factor Return 394.73 Ret Corr with Factor 0.01 Factor Ret Corr with Factor + 0.02  $4 \times 10^{0}$ Model Ret Corr with Factor -0.02 Retornos Logaritmicos Log(%) **CAGR** 4.42 Annualized Vol 9.94  $3 \times 10^{0}$ Max DD -21.58 Calmar Ratio 0.2 Sortino Ratio 1.0 Omega Ratio 1.18  $2 \times 10^{0}$ Skew 0.03 Kurt 6.73 VaR -1.0 **CVaR** -1.58 Stability 0.97 Riesgo Cola 1.03 1.00 WinRate 0.54 Avg ret 0.05 2008 2012 2020 Best Day 5.17 2016 Worst Day -5.05 0.67 Avg Good Day Date Avg Bad Day -0.67 **Underwater Mark** Max consecutive wins 11 0% Max consecutive losses 6 Outlier win ratio 8.23 Outlier loose ratio 2.82 -5% **Profit Factor** 1.18 CPC Idx 0.63 Drawdown (%) Expectancy 0.02 Alpha 0.07 -10% Alpha con Modelo + 0.04 Alpha con Moldelo -0.1 Beta 0.02 Beta con Modelo + 0.04 -15% Beta con Modelo -0.02 **Beta Fragility** 0.37 Capture con Modelo + 0.02 -20% Capture con Modelo --0.07 QA Alpha Capture -0.36 2004 2012 2020 2008 2016 Time Retornos Acumulados en (%) 15 Retornos Mensuales en porcentaje (%) 10 5 -5 -102004-01 2007-01 2010-01 2013-01 2016-01 2019-01 2022-01 Retornos Acumulados en (%) Distribucion de los retornos mensuales 2002 2003 2004 2005 2006 2007 2008 2010 2011 2012 2013 2014 2015 2016 2017 2018 2019 2020 2021 2022 2023 Media de los retornos mensuales ---- Mean 80 Numero de meses 20 0 5% 0% -5% 0% -20% -10% 10% 20% -10% 10% 15% Retornos Retornos Retorno Mensual (%) 2002 5.5 1.3 1.2 1.5 -1.5 -0.5 0.8 0 0 0 0.1 0.1 -0.6 -1.8 2.1 0 0 0 4.2 3.5 3.1 2004 -0.2 -0.4 1.5 0 0 1.1 0.1 0 -1.8 -0.2 -0.2 0 0 2.2 -0.6 0 0.8 -0.2 2006 -1.2 -0.3 0 0.6 1.2 2.2 0 0 1.7 0.3 1.8 0 0 0.8 -1.7 -0.1 0 -2.4 -1 2008 -2.7 0.6 0.6 0 -0.4 0.9 0 14 0 3.8 -3 5.2 3.3 9.6 1.9 0 0 0.8 0.6 2.2 -0.2 0 1.7 -1.1 -11 8.4 9.7 2010 -0.9 0 -0.9 -2.1 0 -1.3 -2.2 0 5.8 4.4 3.8 -1.3 2 -0.5 0 -2.3 2.1 0 -0.5 1.2 2012 -1.1 0 -1.3 -1.7 -0.1 0 0.1 -1.9 -1.3 0 -2.3 -1.6 -1.4 -0.8 0 2014 1.9 -0.3 0.7 4.7 1.2 0 -1.7 0 -0.6 8.6 4.8 1.4 -1.1 1.3 -0.4 0.7 0 0 0 0 -0.3 -0.6 -1.4 2016 0 0 0 0 6.9 0.8 2.1 -0.7 -1 3.4 0.1 -0.8 -8.2 0.3 1.8 0.4 -2.2 -0.1 2018 0 2.4 0.6 -1.4 1.3 -0.6 1.7 0.7 -0.6 0 0 0.3 11 0 -0.1 -1.3 6.4 1 0.1 2020 4.4 3.7 2.4 6.5 -0.1 0 0 0.3 1.1 0 0.9 -1.5 -2.6 -5 -0.3 -0.1 -0.5 4.4 -1.3 0.1 0 0 0.2 0 0.6 2022 -1.3 5.2 4.6 0 -1.8 0 -0.3 0 0 0 0 0 0 0 0 0 0 Jul Oct Feb Mar Apr May Jun Aug Sep Nov Dec Jan Mes Top 5 DD by MaxDD Duration Valley Date DD in % Peak 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 2003-08-13 15.69 518 2003-06-13 2005-06-07 2016-07-08 11.94 755 2017-05-10 2019-05-30 89 2022-08-01 11.8 2022-11-07 2022-12-01 Top 5 DD by days Duration DD in % Peak Date Valley Date Recovery Date 2017-05-10 2019-05-30 755 11.94 2016-07-08 2012-11-14 21.58 714 2013-11-20 2015-08-11 15.69 518 2003-06-13 2005-06-07 2003-08-13 17.25 2009-01-02 360 2009-06-10 2010-05-21 2022-12-01 89 11.8 2022-08-01 2022-11-07 Top 10 drawdown periods Portfolio 3.50 Cumulative returns 3.00 2.50 2.00 1.50 1.00 2008 2004 2012 2016 2020 2024 Volatilidad Ret Medio **Evento** Periodo Minimo Maximo 3.847 Covid 747.0 0.731 0.019 -3.138 0.574 2.685 0.009 New Normal 1441.0 -4.243 3.558 Recovery 945.0 0.791 0.044 -5.045



130

120

110

100

90

80

70

100

50

150

200

250

300

-12.88

-11.3

-9.84

-8.92

-8.1

-7.19

-6.33

**-5.47** 

-4.81

-4.24

-2.13

1.33

4.24

7.25

10.36

13.54

17.55

24.36

28.02

40.28

20%

30%

40%

50%

60%

70%

80%

90%

95%

99%