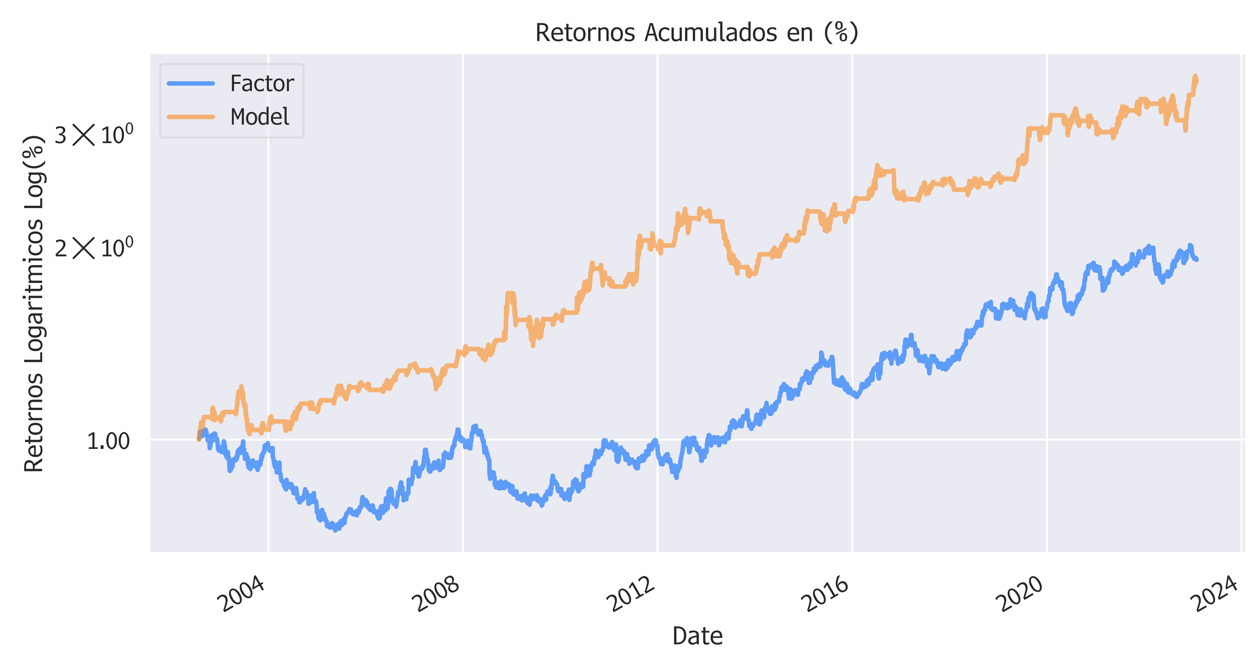
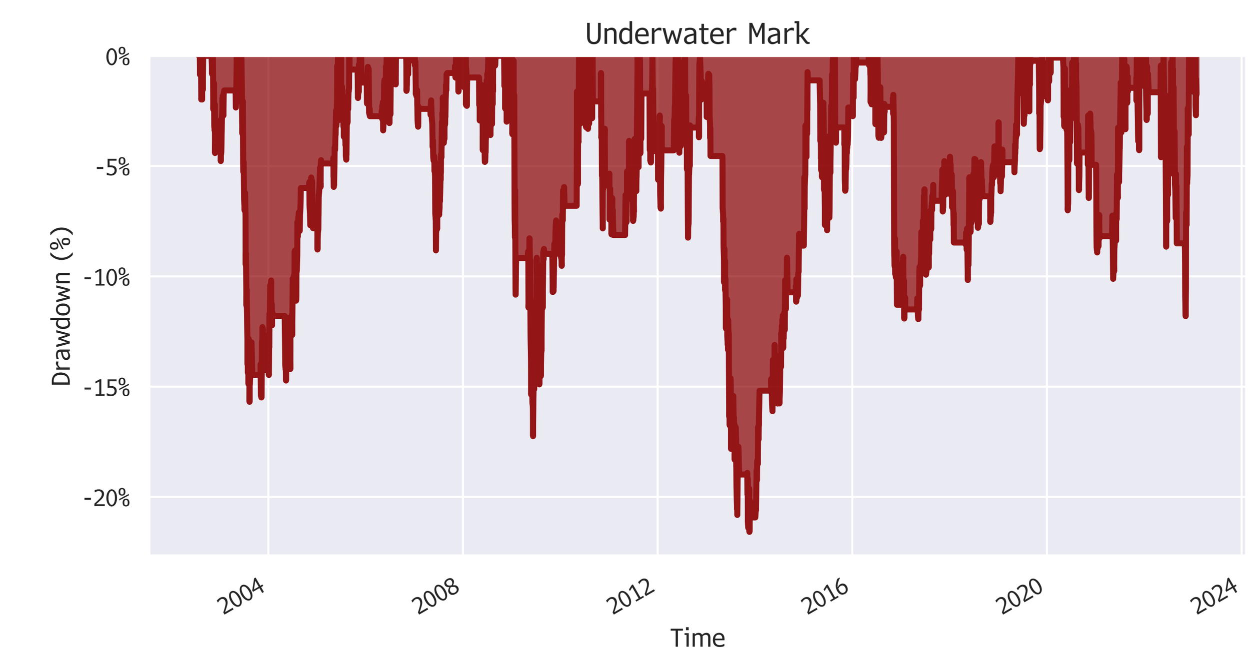
QUANTARMY

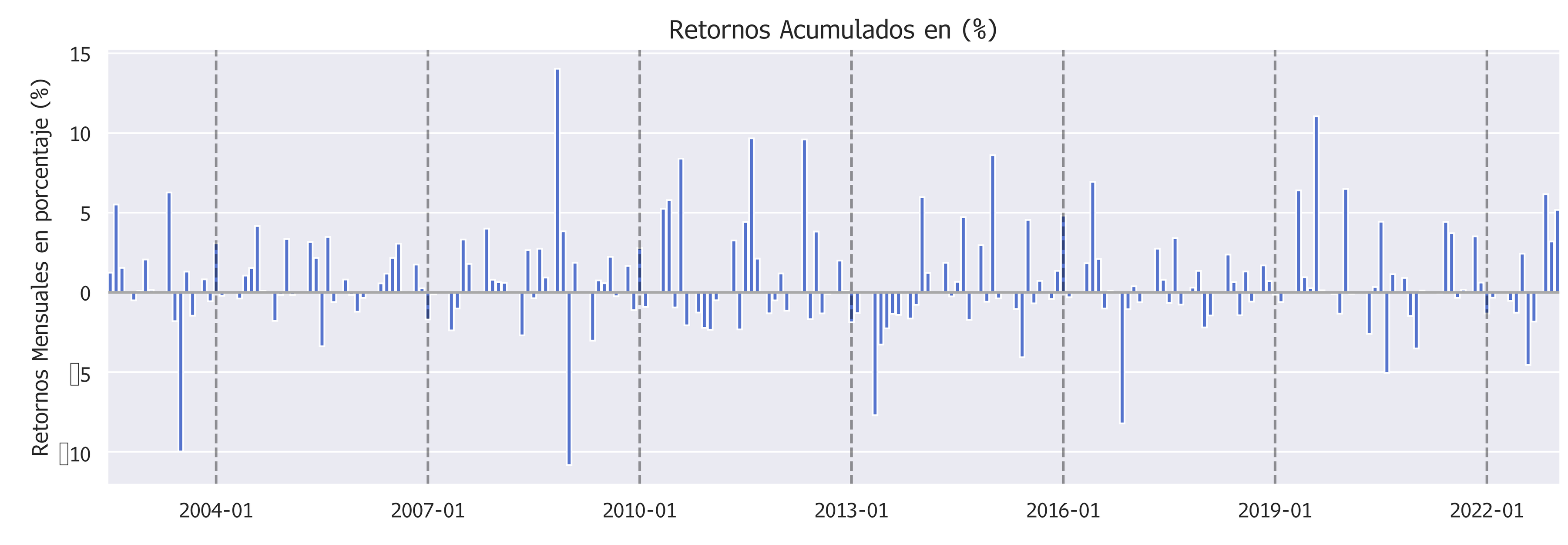
QAMGF: QuantArmy Module for Generate Factsheets - version:0.1-beta

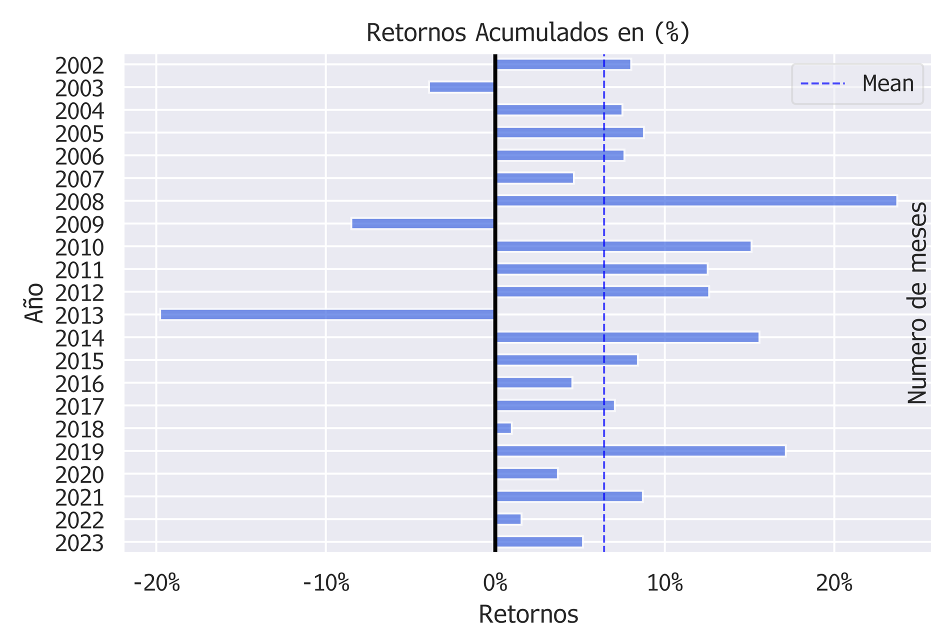
This report has disclaimer and disclosures, for more information contact with jcx@quantarmy.com

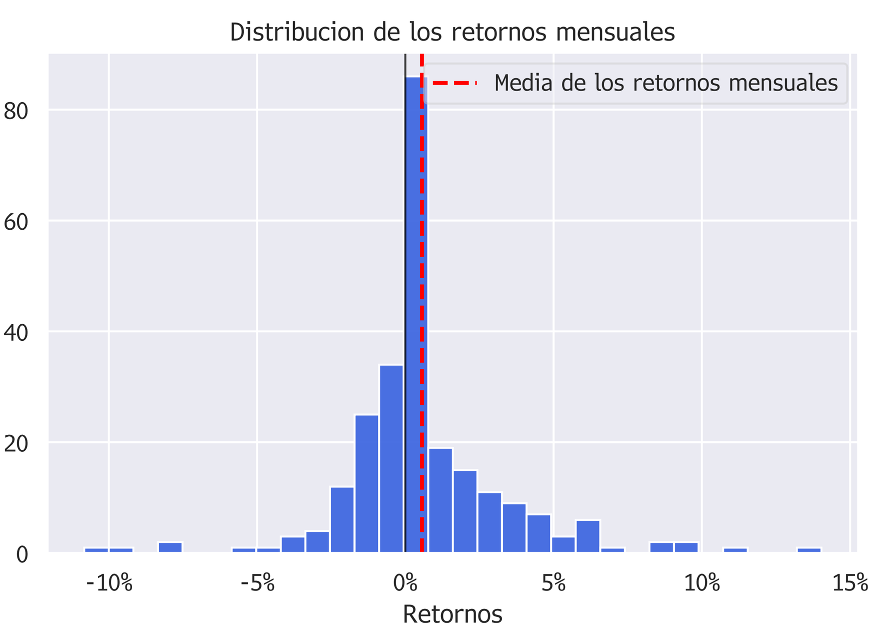
Ratio	Value
AuM	000.000.000$
Start	2002-07-30
End	2023-01-27
Period	5161
Total Return	361.68
Factor Return	190.37
Ret Corr with Factor	0.01
Ret Corr with Factor +	-0.0
Ret Corr with Factor -	-0.02
CAGR	4.42
Annualized Vol	9.94
Max DD	-21.58
Calmar Ratio	0.2
Sortino Ratio	1.0
Omega Ratio	1.18
Skew	0.03
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 +	0.02
Alpha con Moldelo -	0.11
Beta	0.01
Beta con Modelo +	0.06
Beta con Modelo -	0.01
Beta Fragility	0.38
Capture con Modelo +	0.02
Capture con Modelo -	-0.1
QA Alpha Capture	-0.22

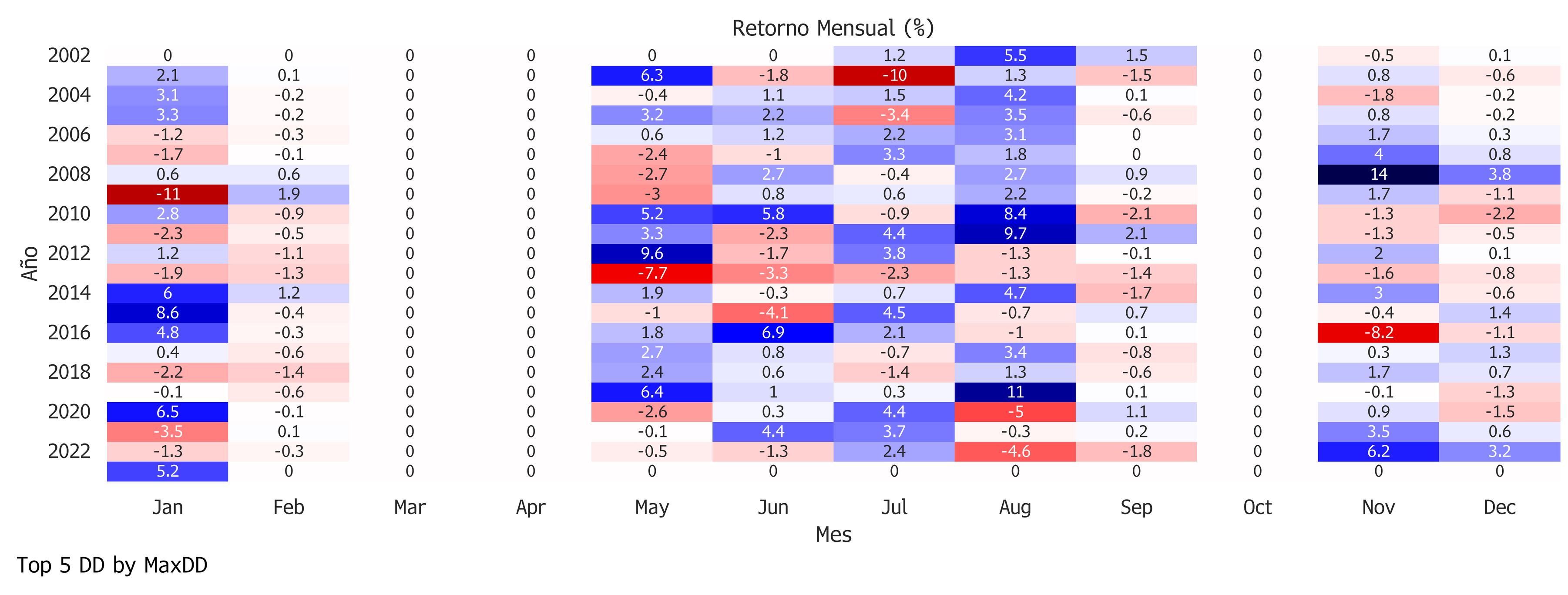










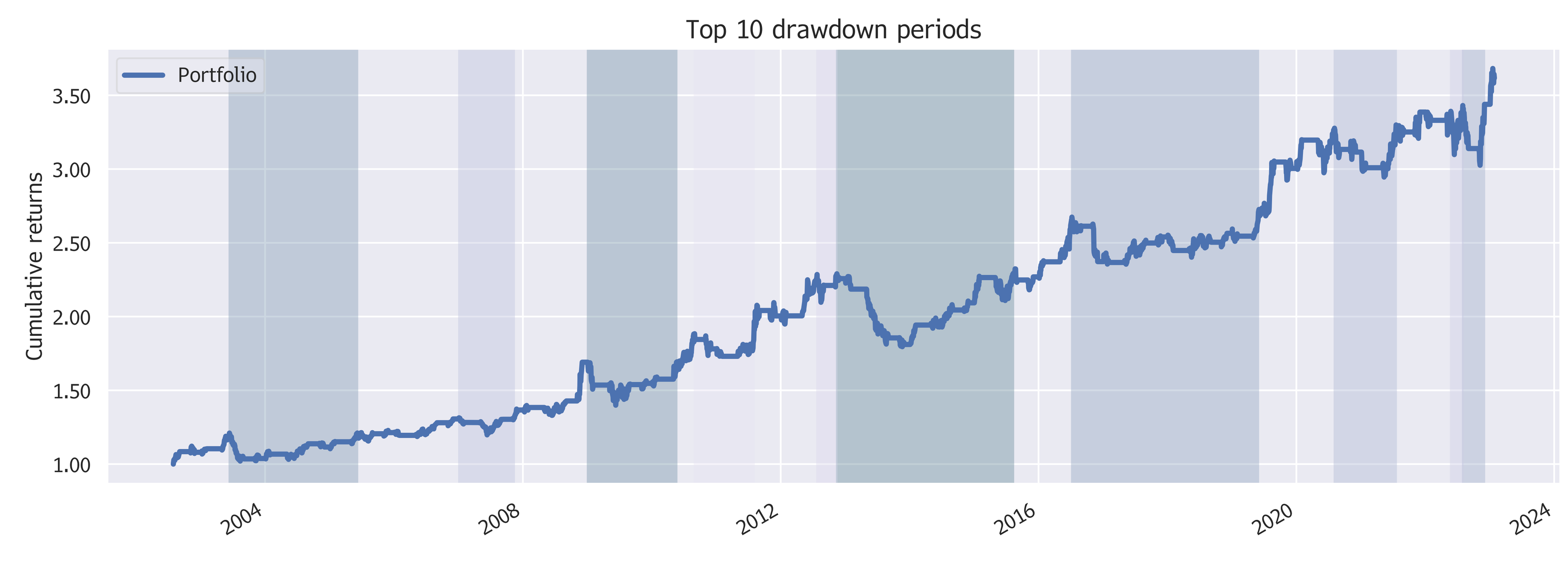


Top 5 DD by MaxDD

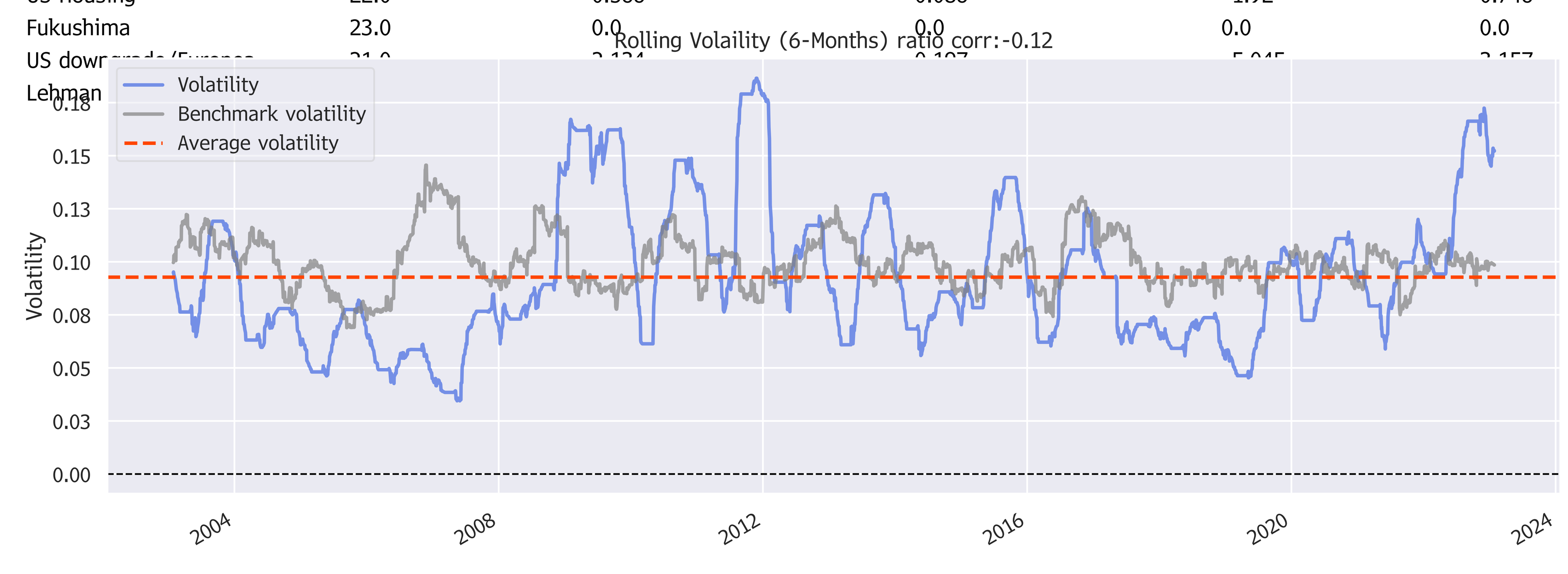
DD in %	Duration	Peak Date	Valley Date	Recovery Date
21.58	714	2012-11-14	2013-11-20	2015-08-11
17.25	360	2009-01-02	2009-06-10	2010-05-21
15.69	518	2003-06-13	2003-08-13	2005-06-07
11.94	755	2016-07-08	2017-05-10	2019-05-30
11.8	89	2022-08-01	2022-11-07	2022-12-01

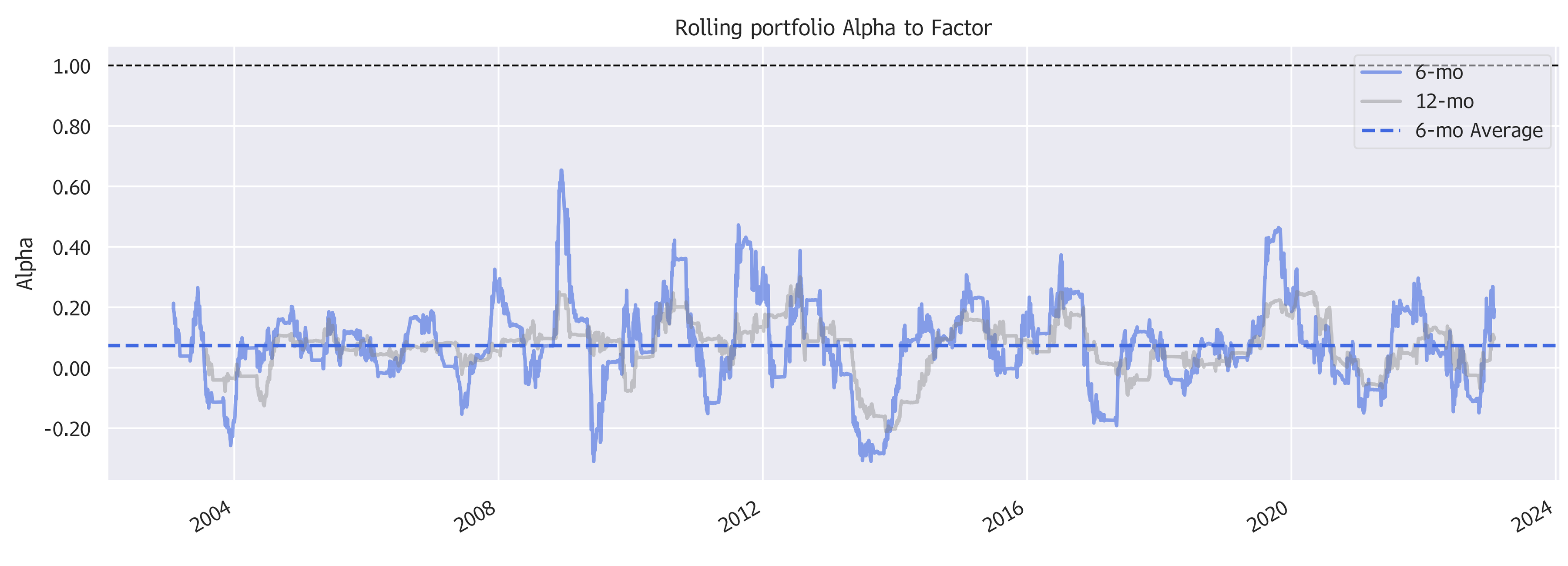
Top 5 DD by days

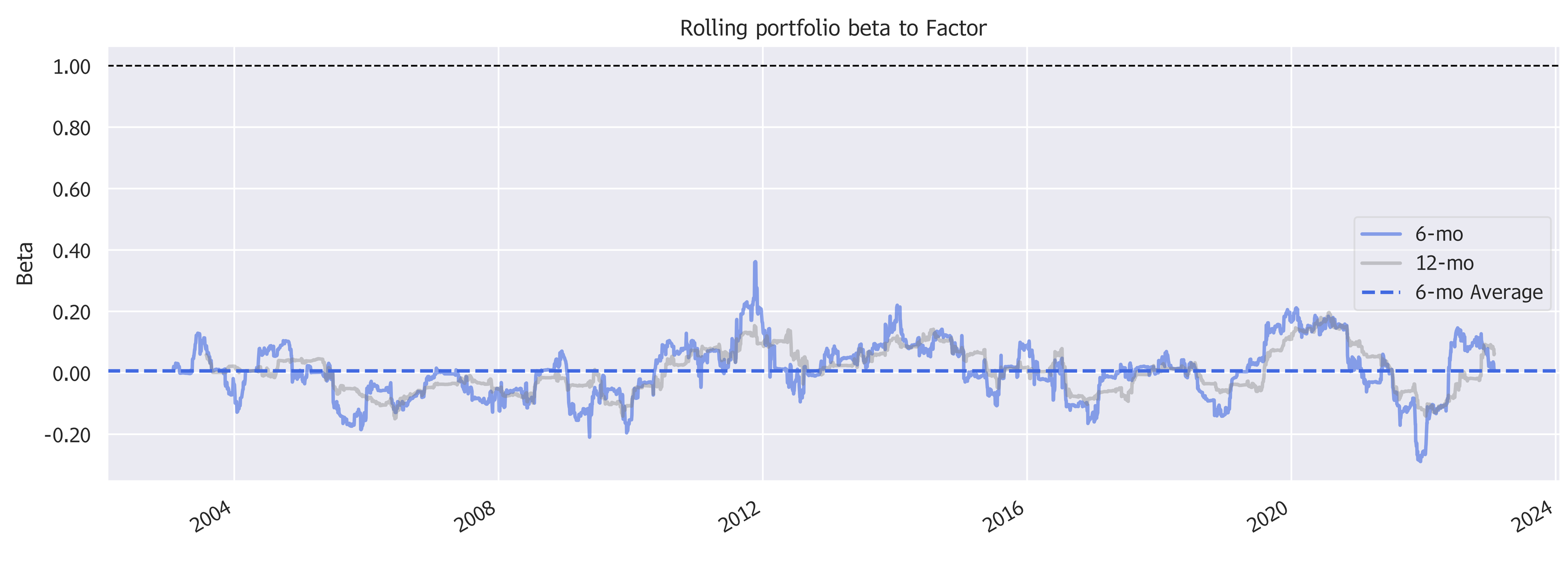
DD in %	Duration	Peak Date	Valley Date	Recovery Date
11.94	755	2016-07-08	2017-05-10	2019-05-30
21.58	714	2012-11-14	2013-11-20	2015-08-11
15.69	518	2003-06-13	2003-08-13	2005-06-07
17.25	360	2009-01-02	2009-06-10	2010-05-21
11.8	89	2022-08-01	2022-11-07	2022-12-01

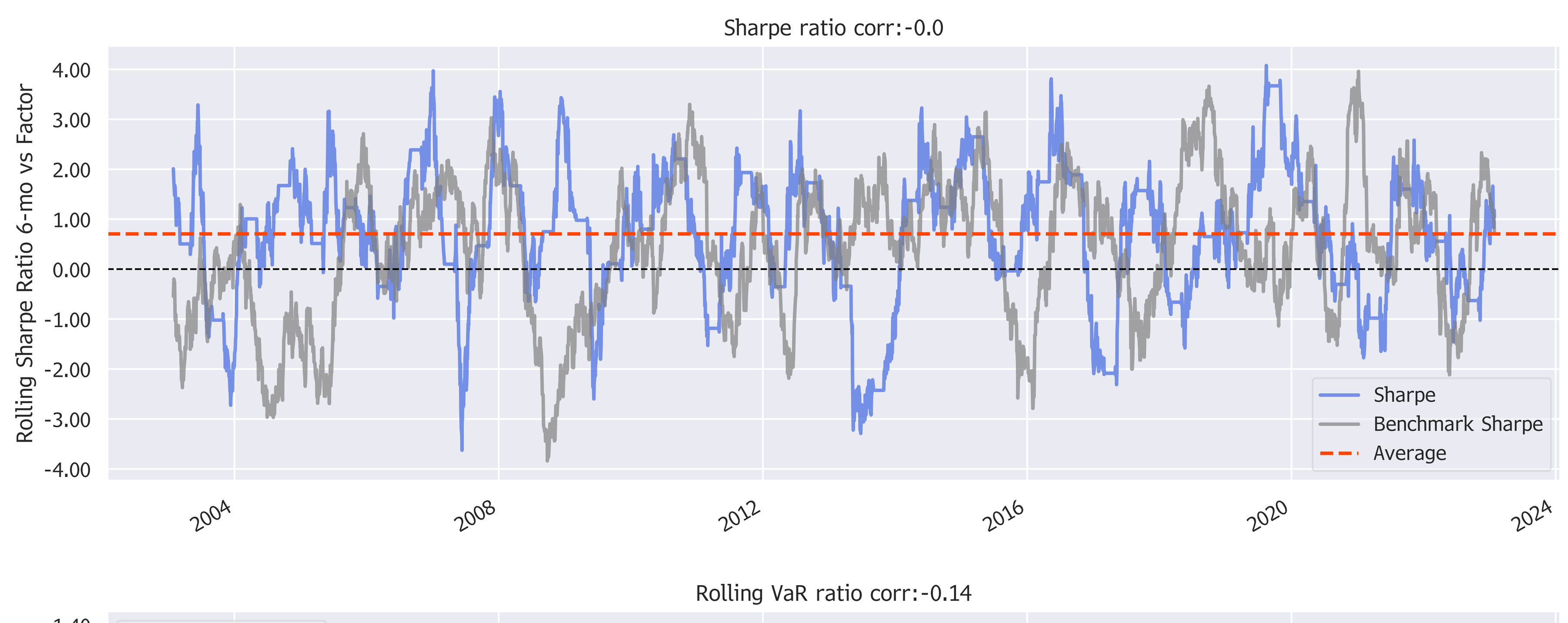


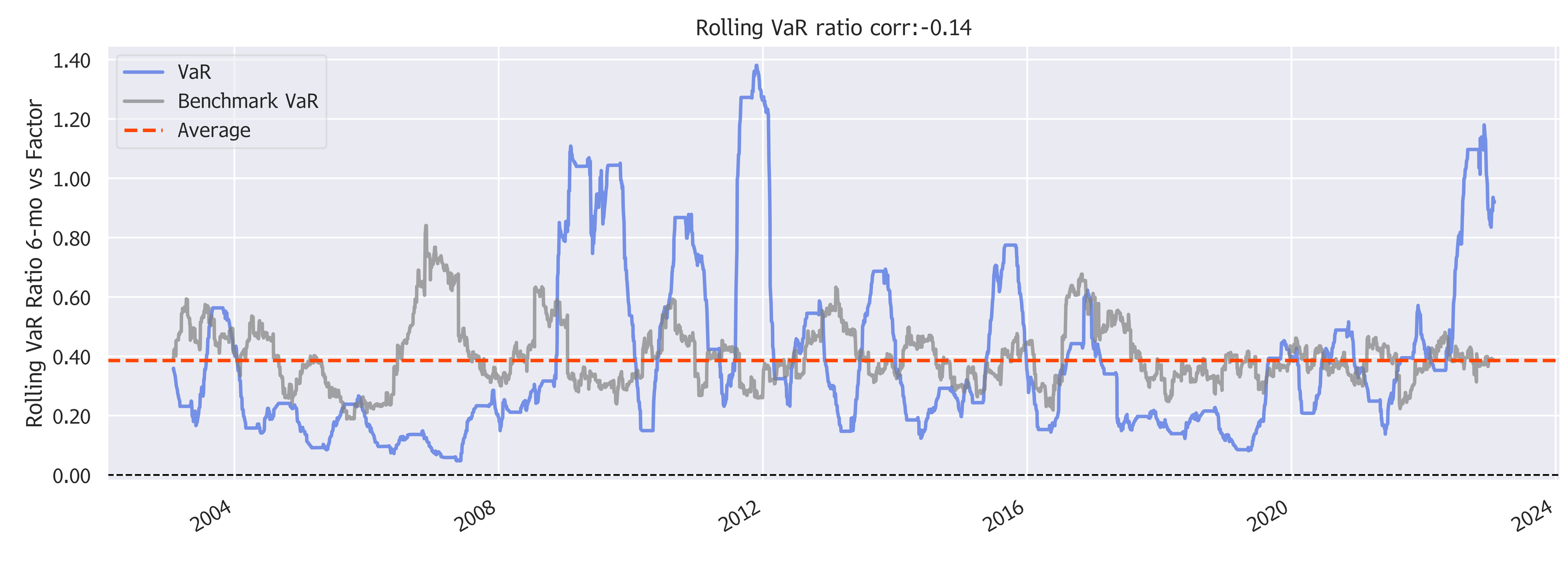
Evento	Periodo	Volatilidad	Ret Medio	Minimo	Maximo
Covid	747.0	0.731	0.019	-3.138	3.847
New Normal	1441.0	0.574	0.009	-4.243	2.685
Recovery	945.0	0.791	0.044	-5.045	3.558
GFC Crash	420.0	0.694	0.046	-3.159	5.166
Low Volatility Bull	648.0	0.384	0.022	-1.792	1.695
Fall2015	31.0	0.588	-0.042	-1.93	1.01
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 down[illegible]	[illegible]	[illegible]	[illegible]	[illegible]	[illegible]
Lehman	[illegible]	[illegible]	[illegible]	[illegible]	[illegible]

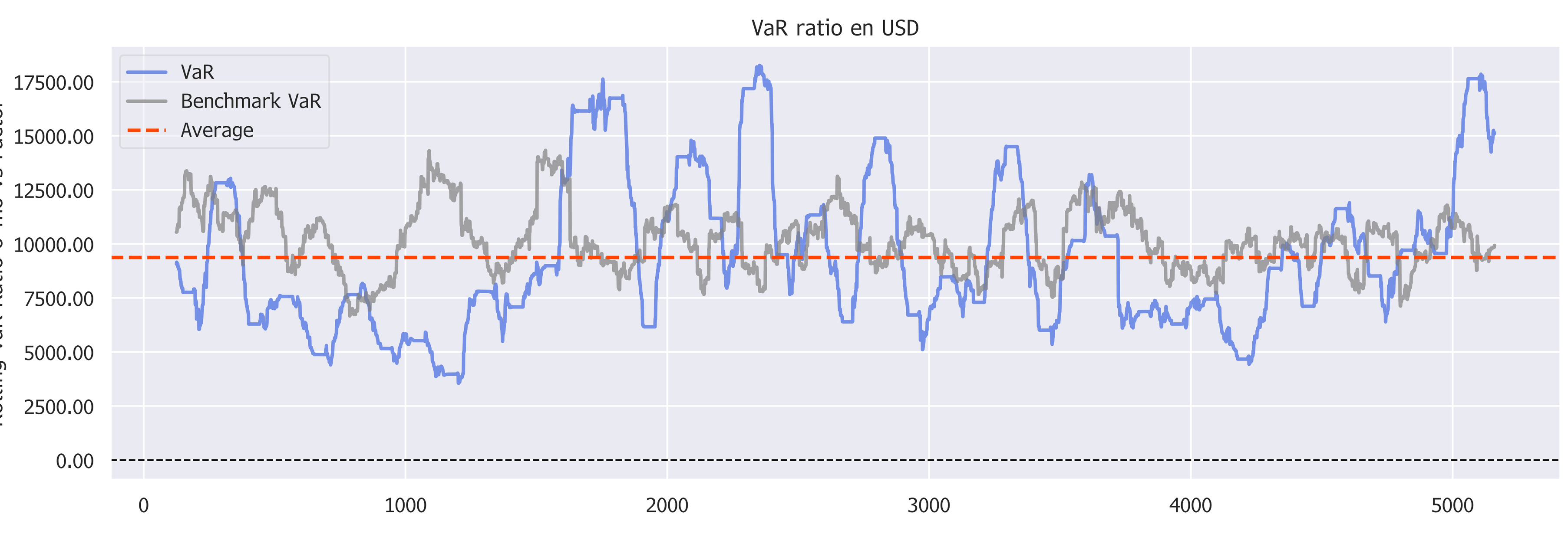












Montecarlo Analisis

Odds	Ret	MDD
1%	-14.85	-19.78
5%	-8.81	-16.53
20%	-0.21	-12.2
30%	2.78	-10.62
40%	6.0	-9.36
50%	8.04	-8.44
60%	11.33	-7.68
70%	15.08	-7.08
80%	18.08	-6.41
90%	22.92	-5.6
95%	29.28	-5.08
99%	35.81	-4.33