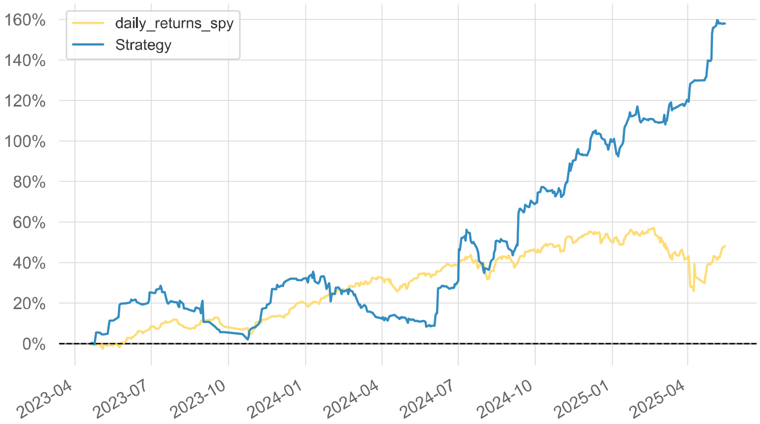
Daily Returns Strategies

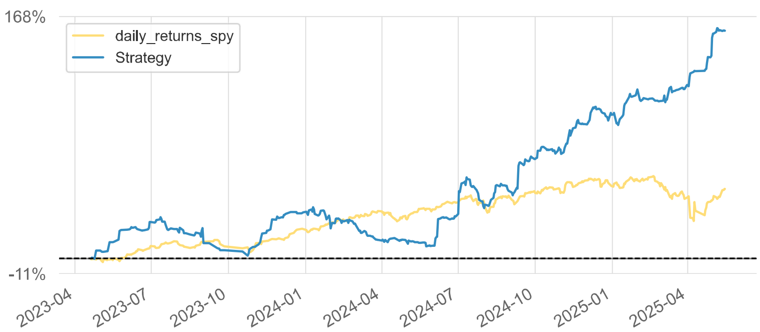
20 Apr, 2023 - 15 May, 2025

Benchmark is DAILY_RETURNS_SPY | Generated by QuantStats (v. 0.0.64)

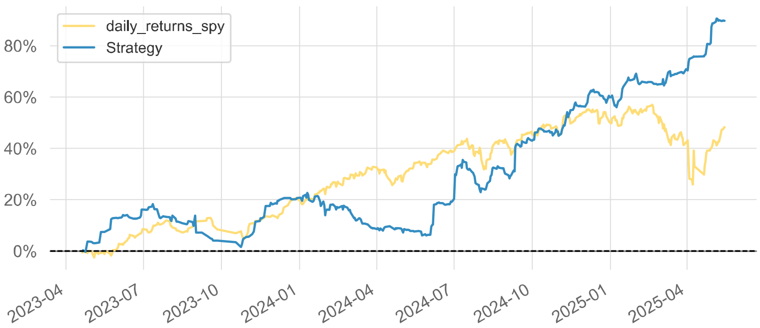
Cumulative Returns vs Benchmark



Cumulative Returns vs Benchmark (Log Scaled)



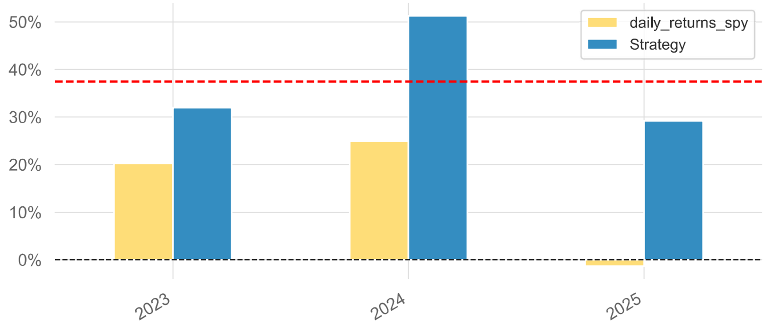
Cumulative Returns vs Benchmark (Volatility Matched)



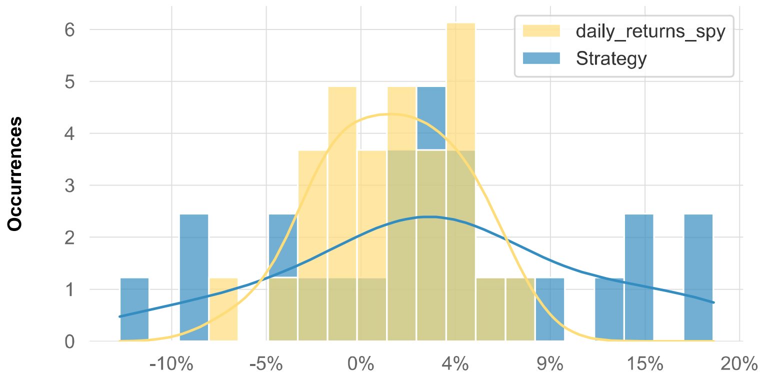
EOY Returns vs Benchmark

Key Performance Metrics

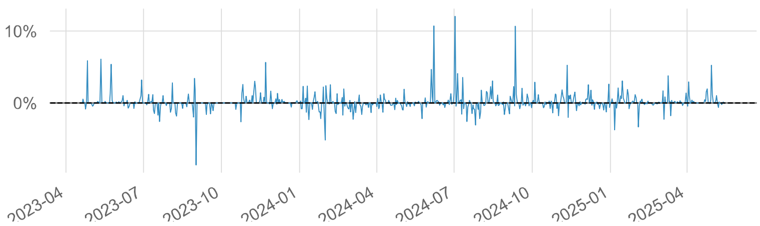
Metric	daily_returns_spy	Strategy
Risk-Free Rate	0.0%	0.0%
Time in Market	100.0%	100.0%
Cumulative Return	48.22%	157.91%
CAGR%	14.02%	37.14%
Sharpe	1.38	2.2
Prob. Sharpe Ratio	97.2%	99.96%
Smart Sharpe	1.35	2.14
Sortino	2.1	4.4
Smart Sortino	2.04	4.29
Sortino/√2	1.48	3.11
Smart Sortino/√2	1.44	3.03
Omega	1.67	1.67
Max Drawdown	-19.86%	-20.68%
Longest DD Days	85	173
Volatility (ann.)	16.88%	25.46%
R^2	0.0	0.0
Information Ratio	0.07	0.07
Calmar	0.71	1.8
Skew	1.18	2.25
Kurtosis	23.36	16.98
Expected Daily	0.09%	0.21%
Expected Monthly	1.53%	3.71%
Expected Yearly	14.02%	37.14%
Kelly Criterion	21.86%	22.0%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-1.66%	-2.42%
Expected Shortfall (cVaR)	-1.66%	-2.42%
Max Consecutive Wins	13	14
Max Consecutive Losses	8	8



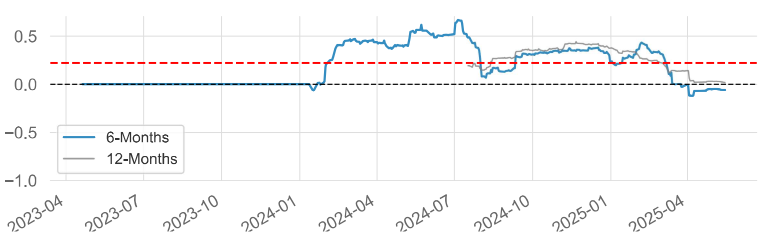
Distribution of Monthly Returns



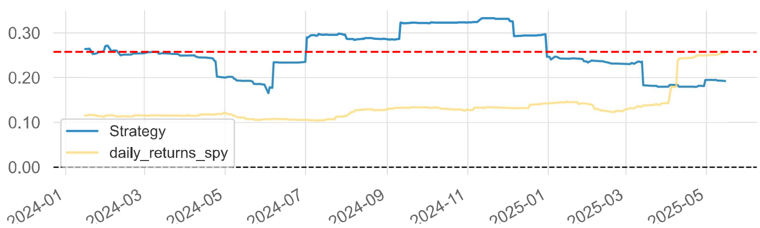
Daily Active Returns



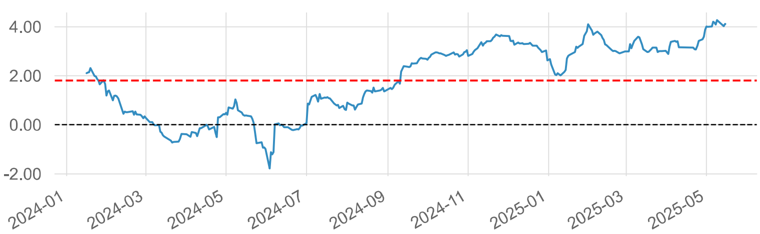
Rolling Beta to Benchmark



Rolling Volatility (6-Months)

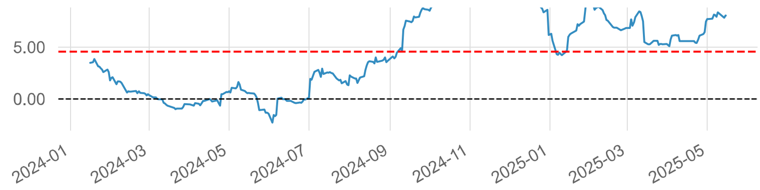


Rolling Sharpe (6-Months)

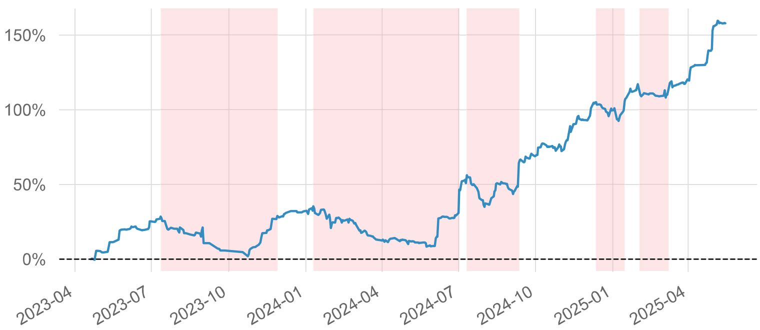


Rolling Sortino (6-Months)

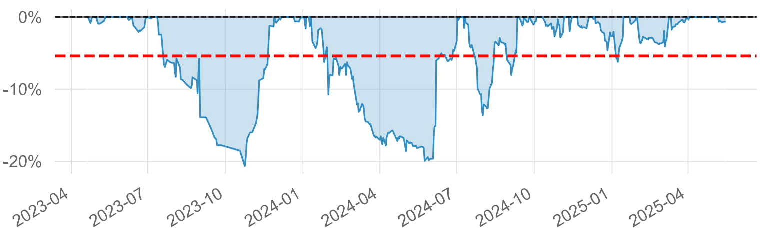
Metric	daily_returns_spy	Strategy
Gain/Pain Ratio	0.31	0.67
Gain/Pain (1M)	2.04	2.38
Payoff Ratio	1.09	1.44
Profit Factor	1.31	1.67
Common Sense Ratio	1.26	2.69
CPC Index	0.85	1.3
Tail Ratio	0.97	1.61
Outlier Win Ratio	6.02	3.88
Outlier Loss Ratio	3.81	3.88
MTD	5.78%	1.91%
3M	-5.14%	22.34%
6M	-2.2%	37.04%
YTD	-1.32%	29.21%
1Y	11.59%	131.84%
3Y (ann.)	14.02%	37.14%
5Y (ann.)	14.02%	37.14%
10Y (ann.)	14.02%	37.14%
All-time (ann.)	14.02%	37.14%
Best Day	10.5%	12.06%
Worst Day	-5.85%	-8.62%
Best Month	8.1%	18.6%
Worst Month	-6.59%	-12.75%
Best Year	24.89%	51.27%
Worst Year	-1.32%	29.21%
Avg. Drawdown	-1.88%	-2.78%
Avg. Drawdown Days	12	18
Recovery Factor	2.11	4.86
Ulcer Index	0.04	0.08
Serenity Index	1.57	1.26
Avg. Up Month	3.85%	8.9%
Avg. Down Month	-2.66%	-5.65%
Win Days	59.2%	53.98%
Win Month	65.38%	73.08%
Win Quarter	77.78%	77.78%
Win Year	66.67%	100.0%
Beta	-	0.06



Strategy - Worst 5 Drawdown Periods

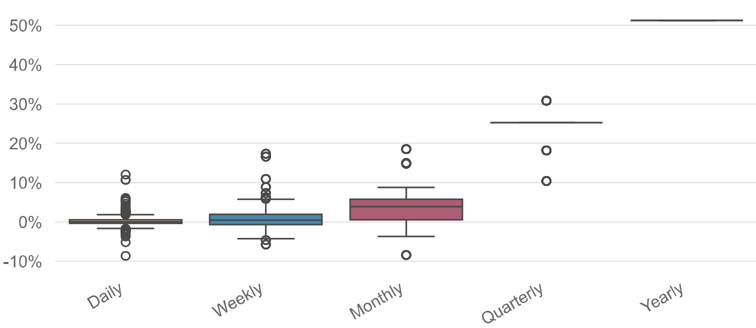


Underwater Plot



	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2023	0.00	0.00	0.00	5.47	13.23	-3.62	-6.92	1.06	-10.08	4.02	11.42	-2.46
2024	-10.00	-2.40	-12.43	3.52	-8.15	15.08	4.54	5.28	12.85	4.79	4.15	5.72
2025	6.07	-2.40	11.97	16.34	-3.86	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Strategy - Return Quantiles



Metric	daily_returns_spy	Strategy
Alpha	-	0.55
Correlation	-	3.96%
Treynor Ratio	-	2643.85%

EOY Returns vs Benchmark

Year	daily_returns_spy	Strategy	Multiplier	Won
2023	20.27%	31.95%	1.58	+
2024	24.89%	51.27%	2.06	+
2025	-1.32%	29.21%	-22.16	+

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2023-07-13	2023-11-27	-20.68%	138
2024-01-11	2024-07-01	-19.99%	173
2024-07-12	2024-09-10	-13.68%	61
2024-12-13	2025-01-14	-6.24%	33
2025-02-03	2025-03-07	-4.09%	33
2024-10-10	2024-11-05	-2.85%	27
2023-06-08	2023-06-28	-2.07%	21
2024-11-12	2024-11-14	-1.99%	3
2025-03-13	2025-03-28	-1.80%	16
2024-01-03	2024-01-04	-1.61%	2