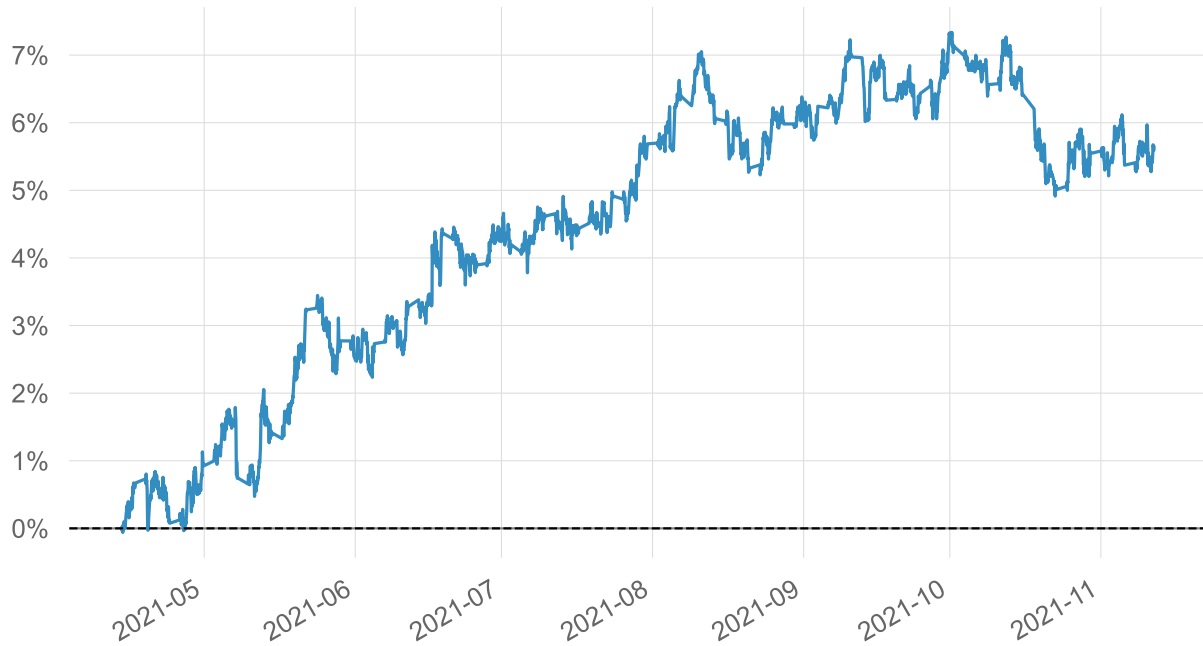


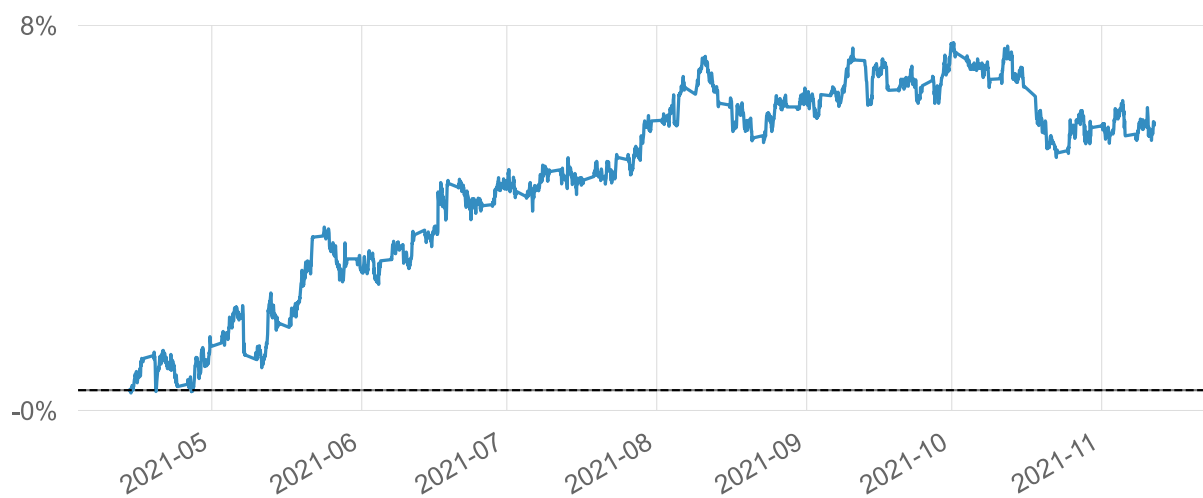
# AUDUSD Strategy Performance 13 Apr, 2021 - 11 Nov, 2021

Generated by [QuantStats](#) (v. 0.0.45)

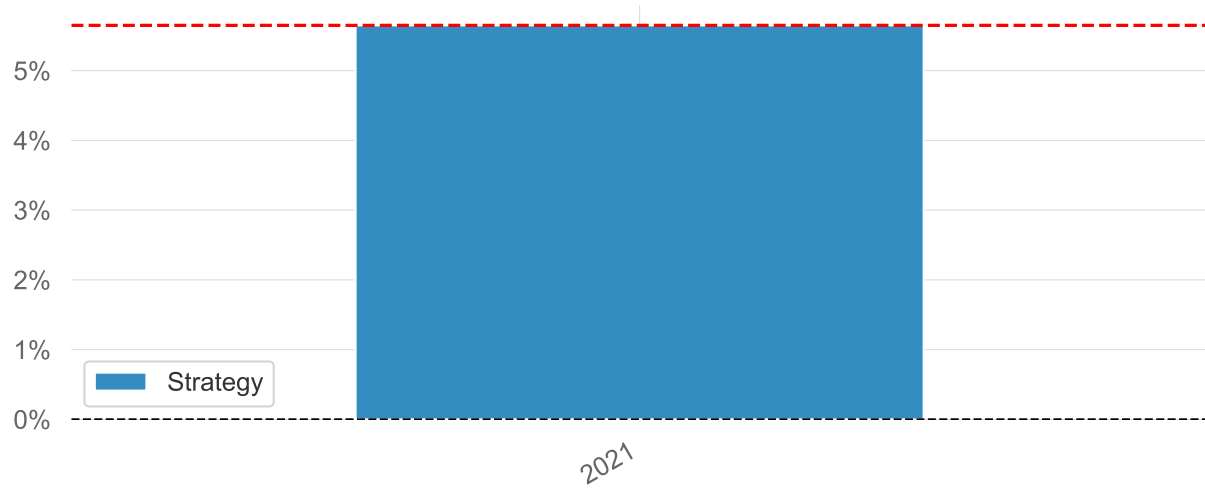
## Cumulative Returns



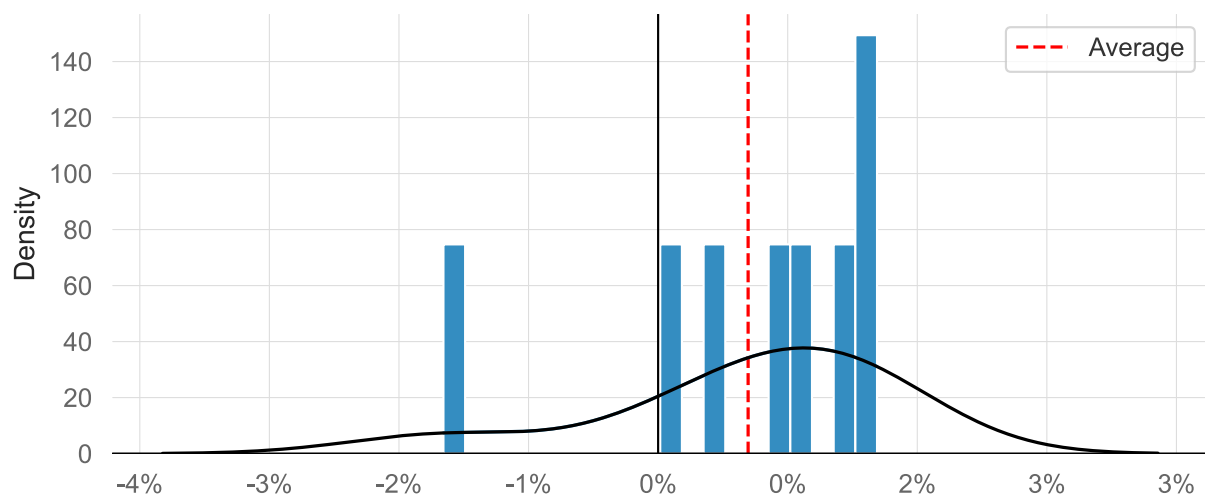
## Cumulative Returns (Log Scaled)



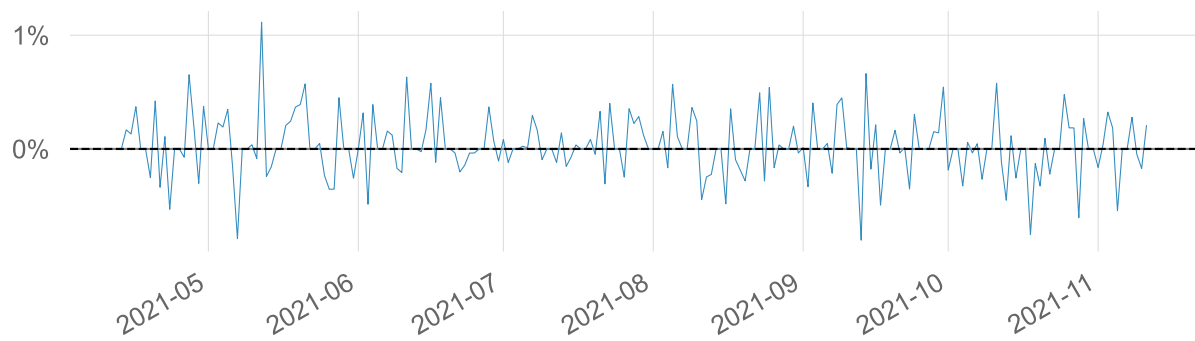
## EOY Returns



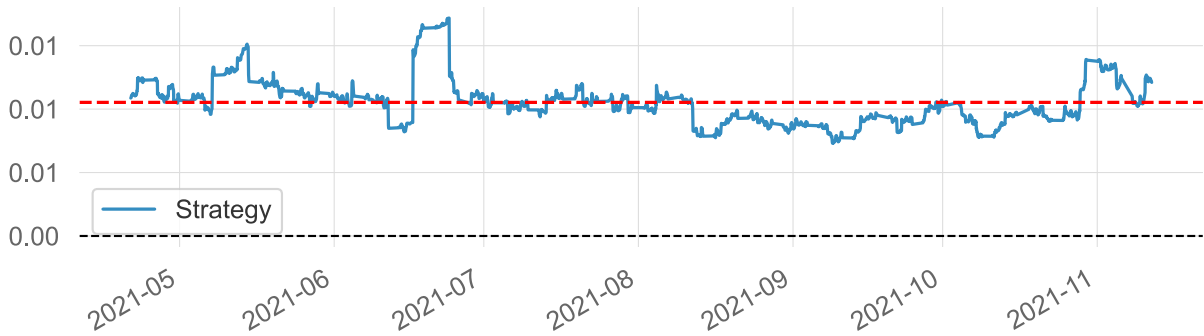
## Distribution of Monthly Returns



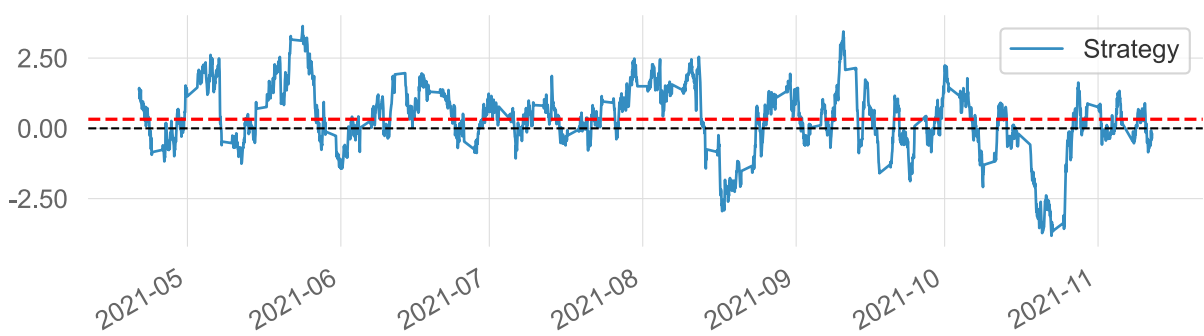
## Daily Returns



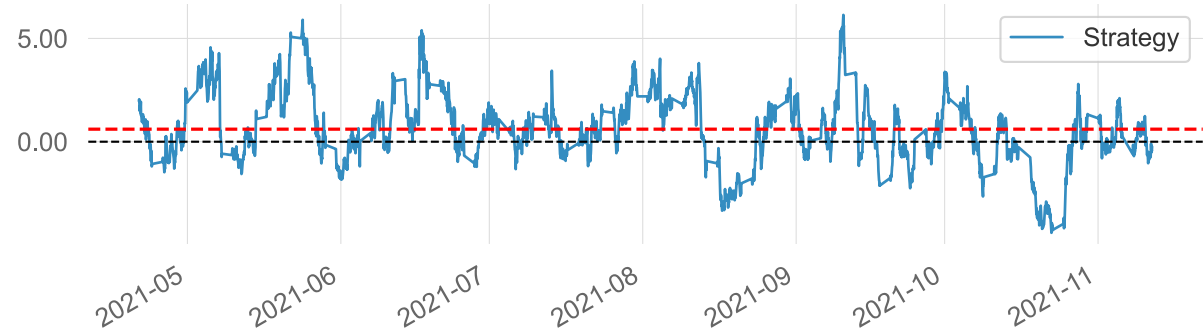
Rolling Volatility (6-Months)



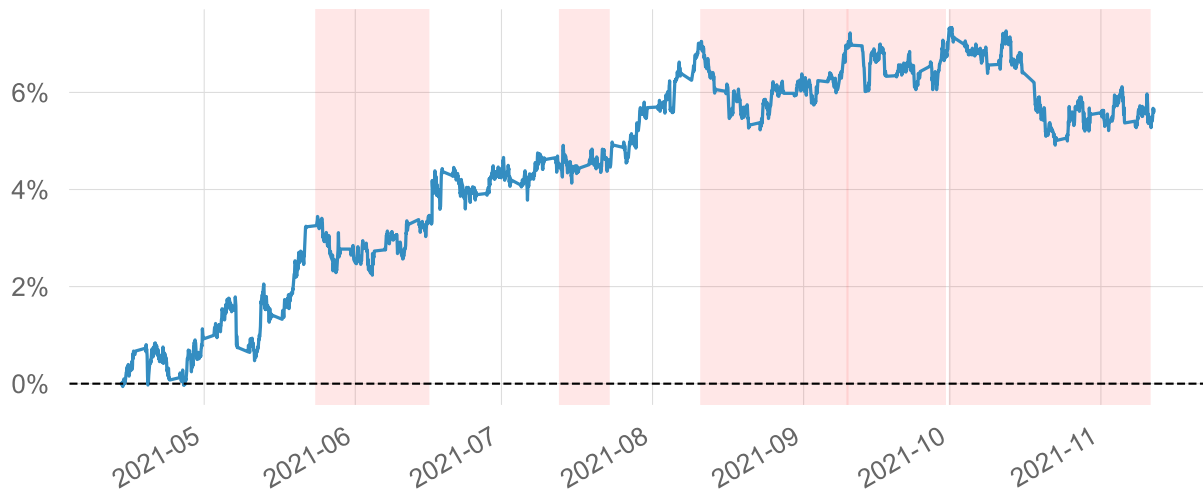
Rolling Sharpe (6-Months)



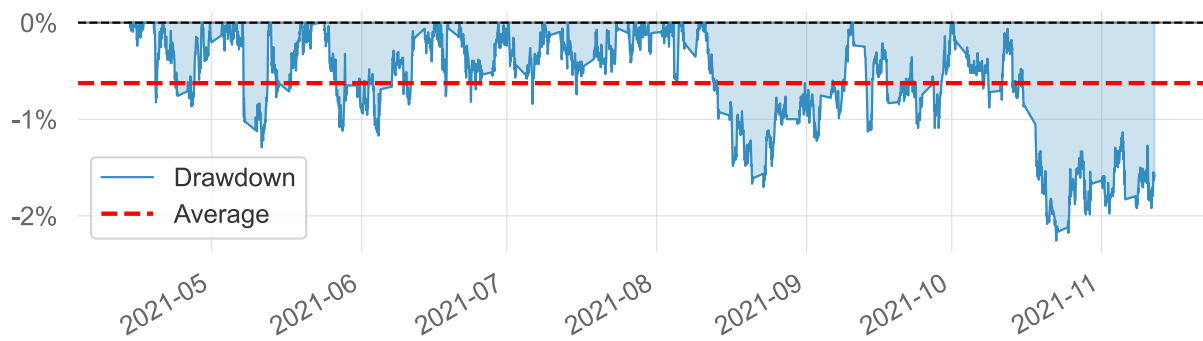
Rolling Sortino (6-Months)



**Worst 5 Drawdown Periods**



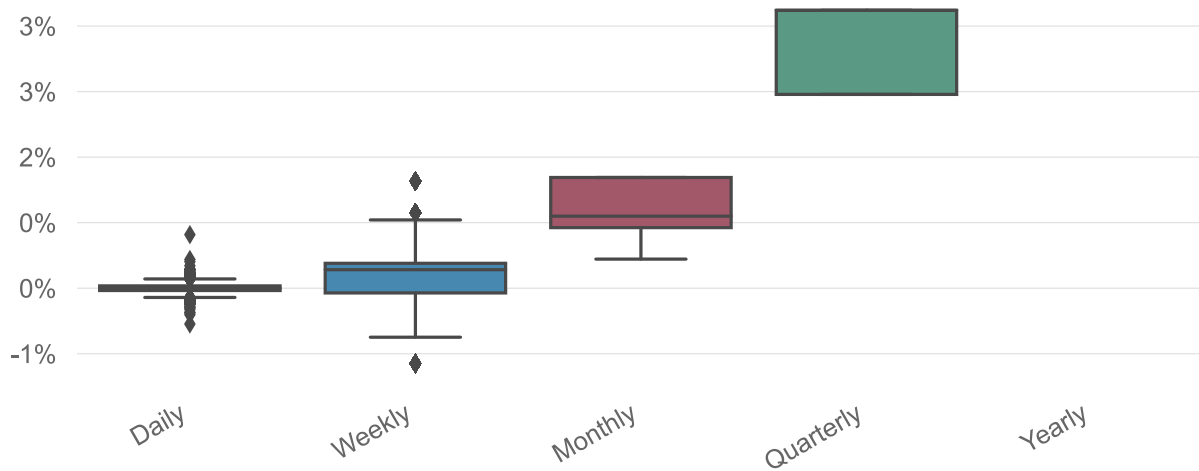
**Underwater Plot**



**Monthly Returns (%)**



## Return Quantiles



## Key Performance Metrics

Metric	Strategy
Risk-Free Rate	0.0%
Time in Market	91.0%
Cumulative Return	5.65%
CAGR %	9.97%
Sharpe	0.36
Smart Sharpe	0.36
Sortino	0.53
Smart Sortino	0.52
Sortino/ $\sqrt{2}$	0.37
Smart Sortino/ $\sqrt{2}$	0.37
Omega	1.07
Max Drawdown	-2.26%
Longest DD Days	41
Volatility (ann.)	1.07%
Calmar	4.42
Skew	0.32
Kurtosis	10.25
Expected Daily %	0.0%
Expected Monthly %	0.69%
Expected Yearly %	5.65%
Kelly Criterion	3.3%
Risk of Ruin	0.0%

Daily Value-at-Risk	-0.11%
Expected Shortfall (cVaR)	-0.11%
<hr/>	
Gain/Pain Ratio	0.34
Gain/Pain (1M)	3.36
<hr/>	
Payoff Ratio	0.99
Profit Factor	1.07
Common Sense Ratio	0.98
CPC Index	0.55
Tail Ratio	0.92
Outlier Win Ratio	4.25
Outlier Loss Ratio	3.39
<hr/>	
MTD	0.1%
3M	-0.86%
6M	3.76%
YTD	5.65%
1Y	5.65%
3Y (ann.)	9.97%
5Y (ann.)	9.97%
10Y (ann.)	9.97%
All-time (ann.)	9.97%
<hr/>	
Best Day	0.82%
Worst Day	-0.55%
Best Month	1.69%
Worst Month	-1.66%
Best Year	5.65%
Worst Year	5.65%
<hr/>	
Avg. Drawdown	-0.3%
Avg. Drawdown Days	3
Recovery Factor	2.5
Ulcer Index	0.01
Serenity Index	0.31
<hr/>	
Avg. Up Month	1.03%
Avg. Down Month	-1.66%
Win Days %	51.95%
Win Month %	87.5%
Win Quarter %	66.67%

Win Year %	100.0%
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### EOY Returns

Year	Return	Cumulative
2021	5.58%%	5.65%

### Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2021-10-01	2021-11-11	-2.26%	41
2021-08-11	2021-09-10	-1.70%	30
2021-05-07	2021-05-12	-1.29%	5
2021-05-24	2021-06-16	-1.17%	22
2021-09-10	2021-09-30	-1.13%	20
2021-04-21	2021-04-28	-0.87%	7
2021-07-01	2021-07-08	-0.84%	6
2021-04-19	2021-04-20	-0.83%	1
2021-06-21	2021-06-29	-0.82%	8
2021-05-13	2021-05-19	-0.77%	6