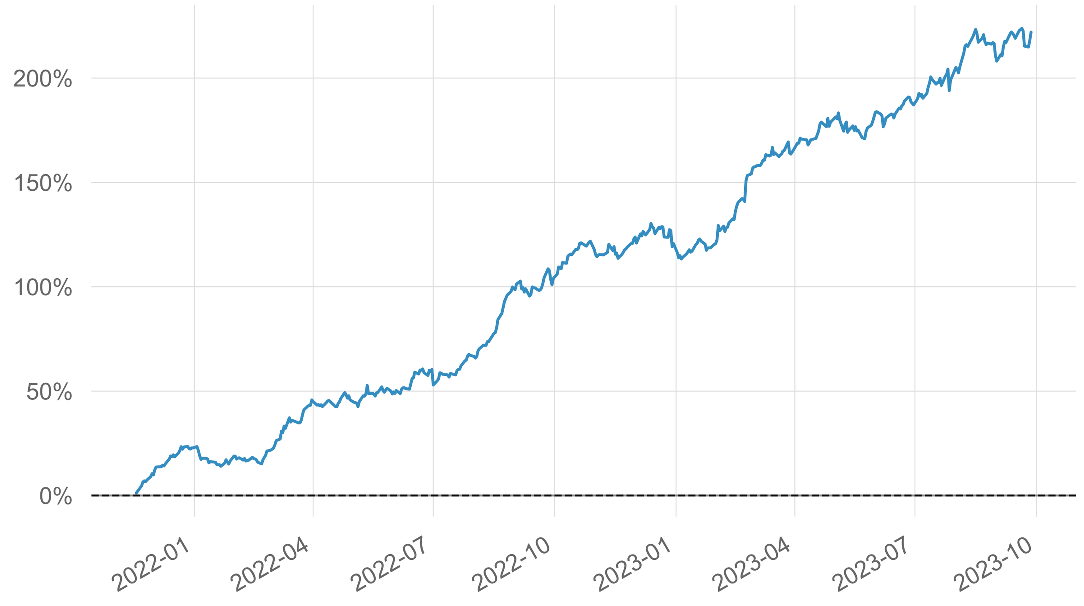
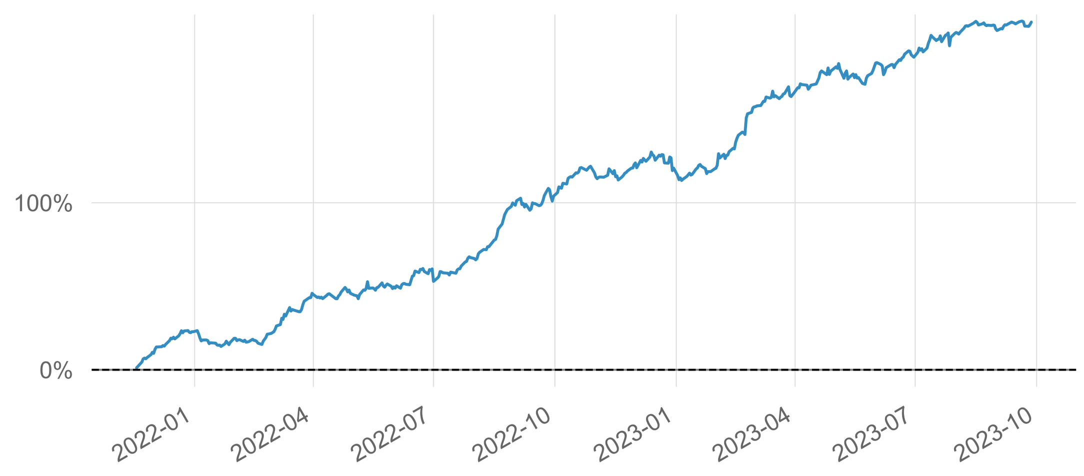
Strategy Tearsheet 18 Nov, 2021 - 27 Sep, 2023

Generated by QuantStats (v. 0.0.62)

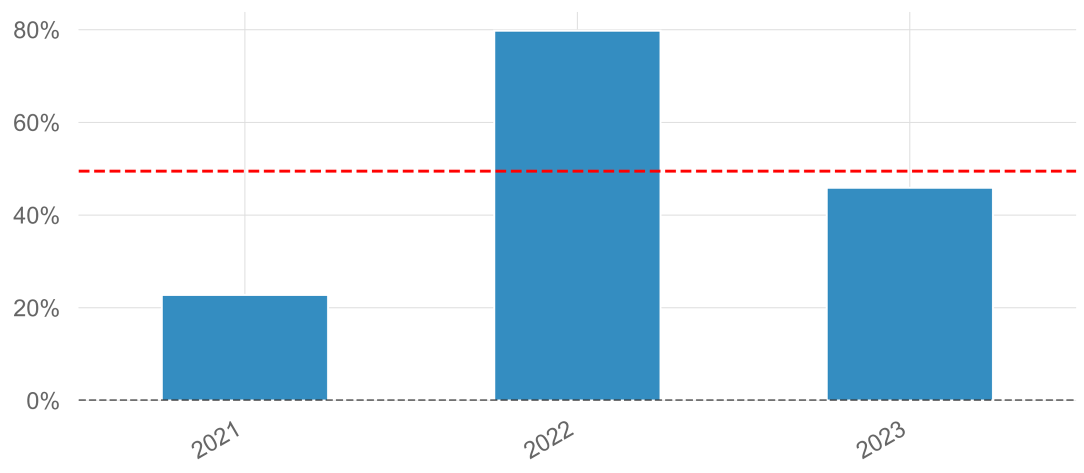
Cumulative Returns



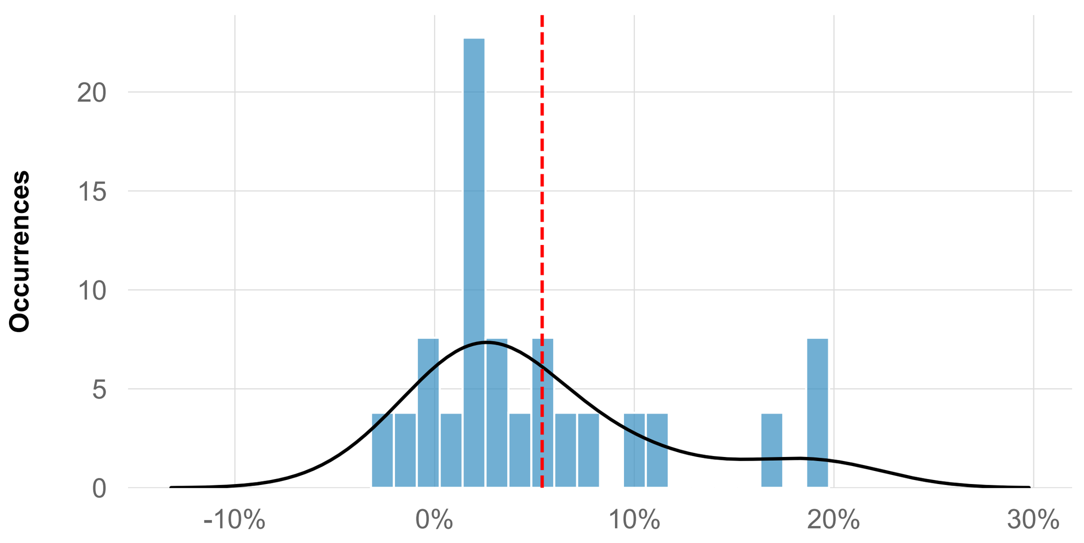
Cumulative Returns (Log Scaled)



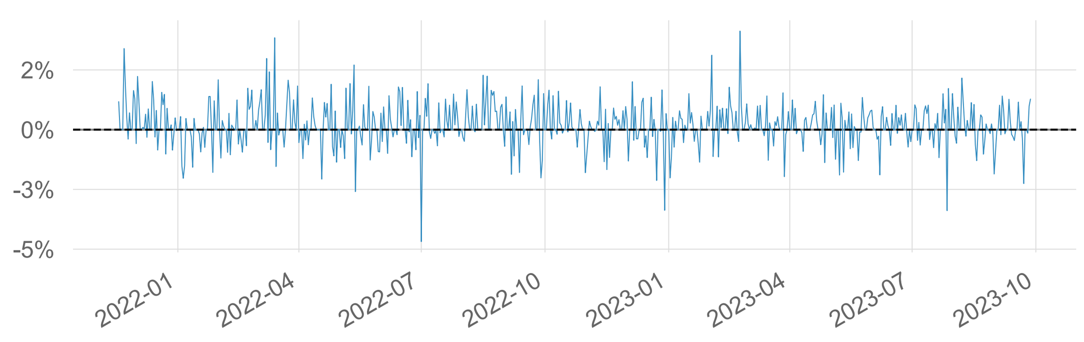
EOY Returns



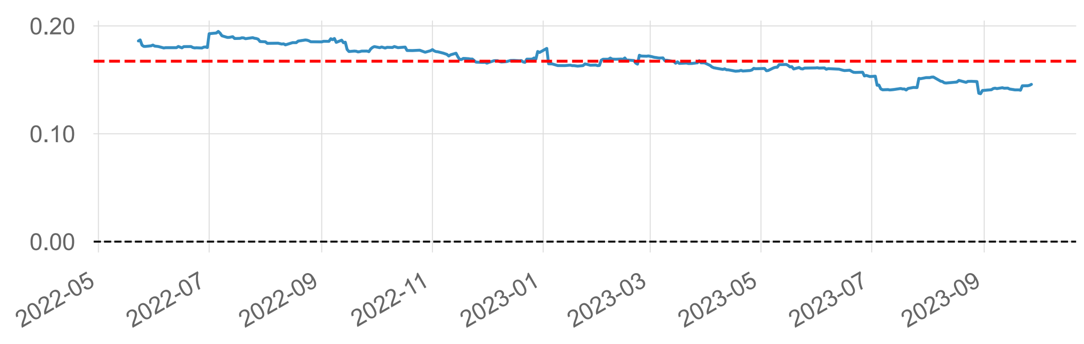
Distribution of Monthly Returns



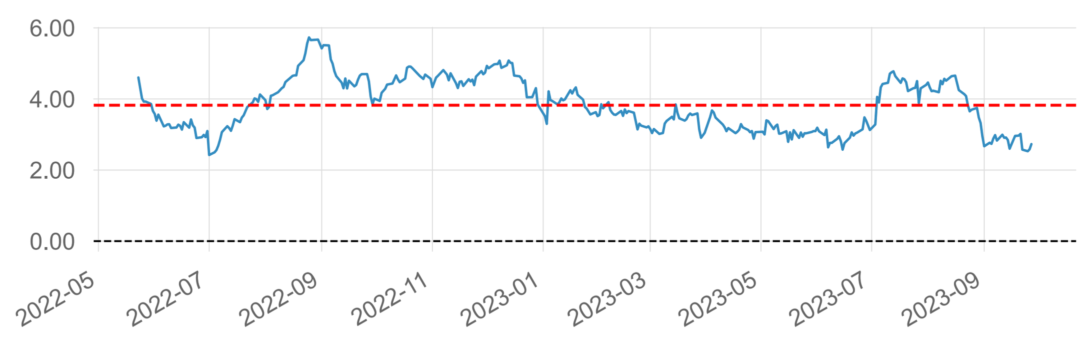
Daily Active Returns



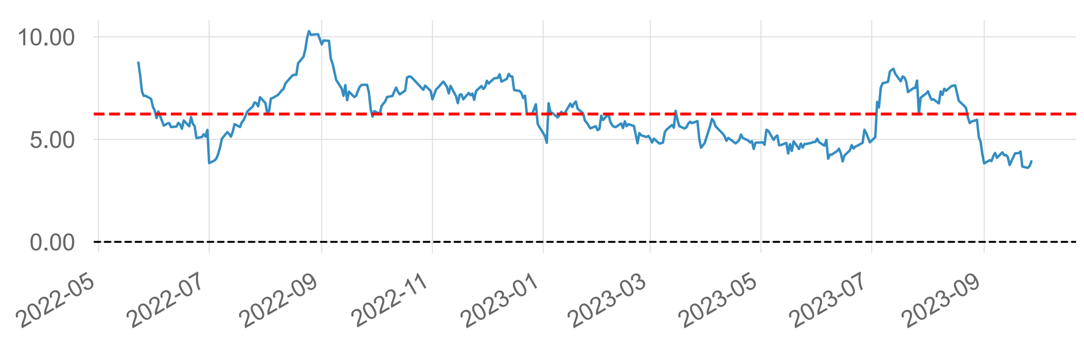
Rolling Volatility (6-Months)



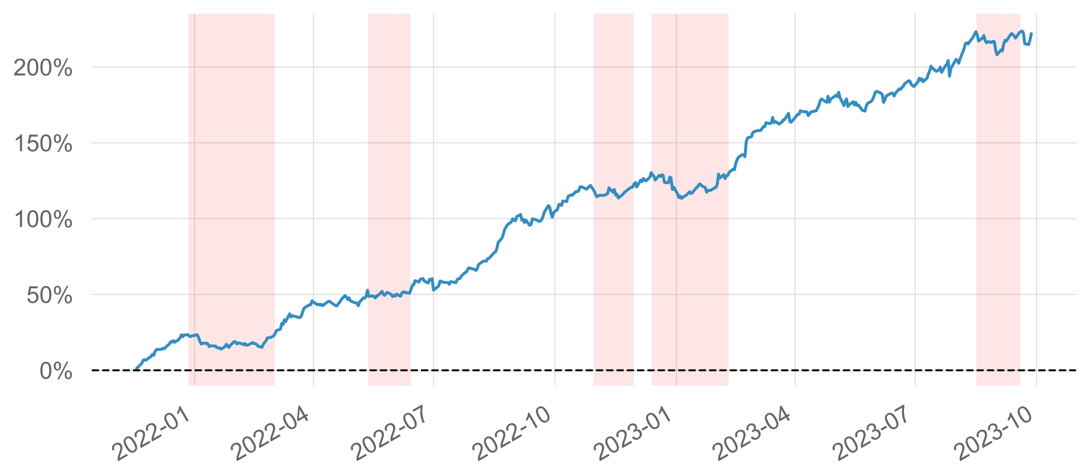
Rolling Sharpe (6-Months)



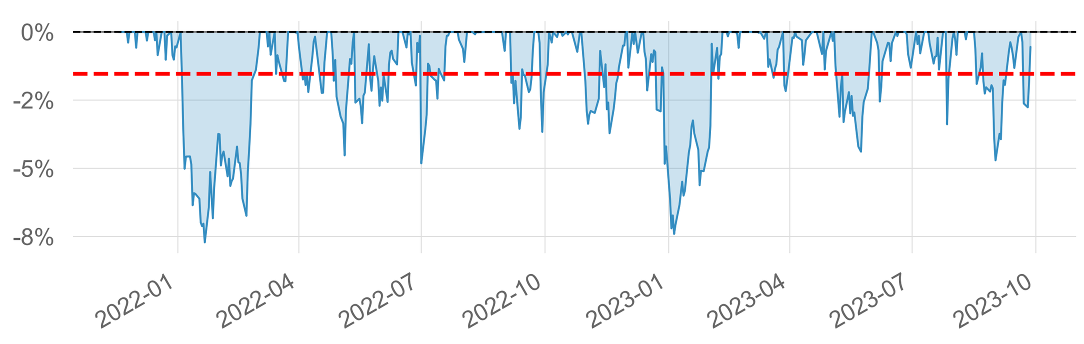
Rolling Sortino (6-Months)



Strategy - Worst 5 Drawdown Periods



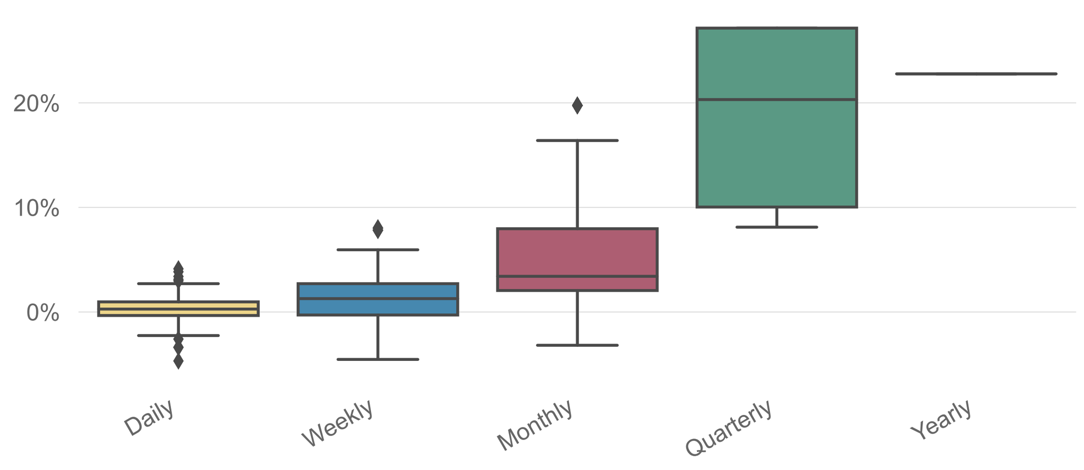
Underwater Plot



Strategy - Monthly Returns (%)

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2021	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10.50	11.11
2022	-3.19	2.43	19.75	-0.03	1.95	7.96	4.20	19.58	2.05	6.81	2.30	-0.97
2023	-0.05	16.40	3.41	4.98	0.92	2.05	5.73	2.37	3.62	0.00	0.00	0.00

Strategy - Return Quantiles



Key Performance Metrics

Metric	Strategy
Risk-Free Rate	0.0%
Time in Market	100.0%
Cumulative Return	222.03%
CAGR﹪	54.45%
Sharpe	3.9
Prob. Sharpe Ratio	100.0%
Smart Sharpe	3.79
Sortino	6.42
Smart Sortino	6.23
Sortino/√2	4.54
Smart Sortino/√2	4.4
Omega	1.89
Max Drawdown	-7.71%
Longest DD Days	65
Volatility (ann.)	16.73%
Calmar	7.06
Skew	-0.28
Kurtosis	1.6
Expected Daily	0.25%
Expected Monthly	5.22%
Expected Yearly	47.67%
Kelly Criterion	28.64%
Risk of Ruin	0.0%
Daily Value-at-Risk	-1.47%
Expected Shortfall (cVaR)	-1.47%
Max Consecutive Wins	11
Max Consecutive Losses	5
Gain/Pain Ratio	0.89
Gain/Pain (1M)	30.57
Payoff Ratio	1.22
Profit Factor	1.89
Common Sense Ratio	2.26
CPC Index	1.4
Tail Ratio	1.19
Outlier Win Ratio	3.11
Outlier Loss Ratio	2.93
MTD	3.62%
3M	10.69%
6M	21.37%
YTD	45.89%
1Y	54.37%
3Y (ann.)	54.45%
5Y (ann.)	54.45%
10Y (ann.)	54.45%
All-time (ann.)	54.45%
Best Day	4.13%
Worst Day	-4.68%
Best Month	19.75%
Worst Month	-3.19%
Best Year	79.79%
Worst Year	22.77%
Avg. Drawdown	-1.58%
Avg. Drawdown Days	9
Recovery Factor	15.51
Ulcer Index	0.02
Serenity Index	11.64
Avg. Up Month	6.74%
Avg. Down Month	-1.06%
Win Days	60.82%
Win Month	82.61%
Win Quarter	100.0%
Win Year	100.0%

EOY Returns

Year	Return	Cumulative
2021	20.74%%	22.77%
2022	60.29%%	79.79%
2023	38.62%%	45.89%

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2021-12-28	2022-03-02	-7.71%	65
2022-12-14	2023-02-09	-7.41%	58
2022-06-24	2022-07-21	-4.82%	28
2023-08-17	2023-09-18	-4.71%	33
2022-04-26	2022-05-11	-4.53%	16
2023-05-05	2023-05-31	-4.39%	27
2022-10-31	2022-11-29	-3.71%	30
2022-09-27	2022-10-03	-3.67%	7
2022-09-06	2022-09-22	-3.55%	17
2023-07-27	2023-07-31	-3.39%	5