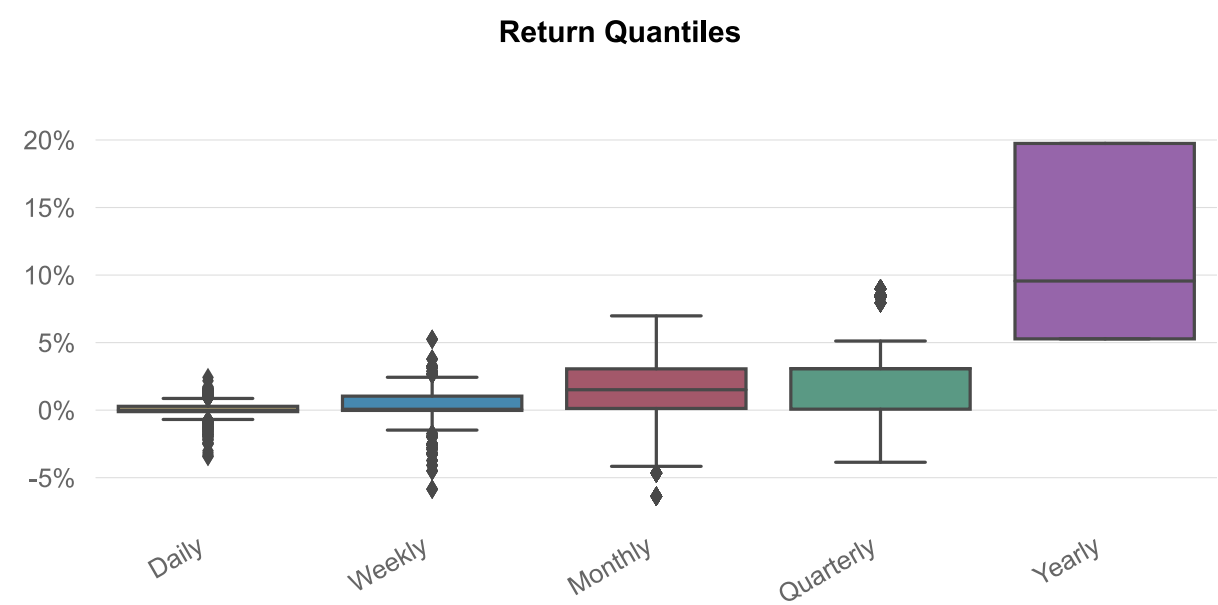
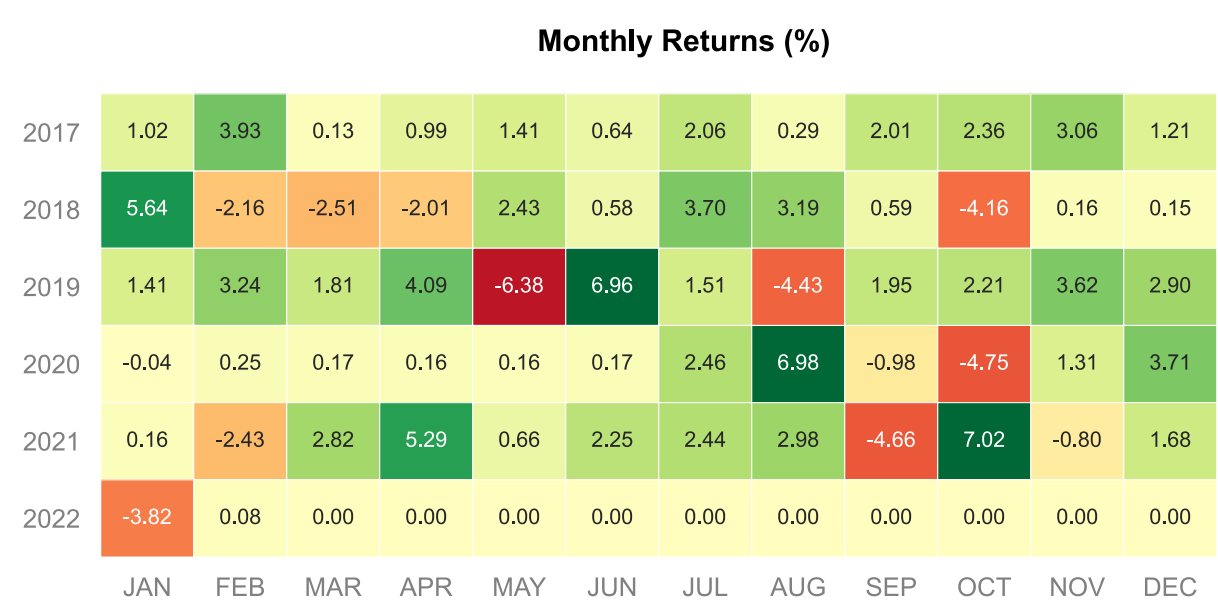
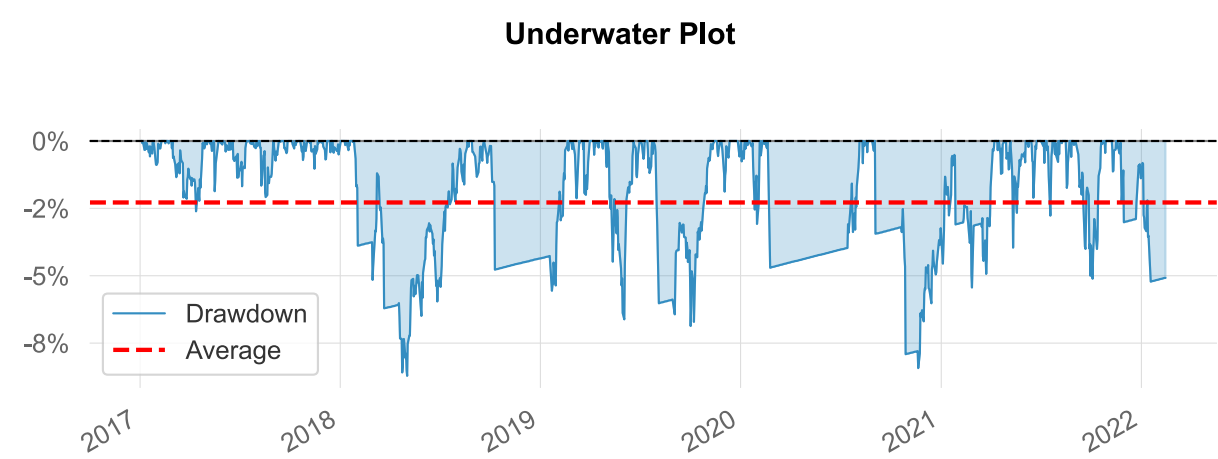
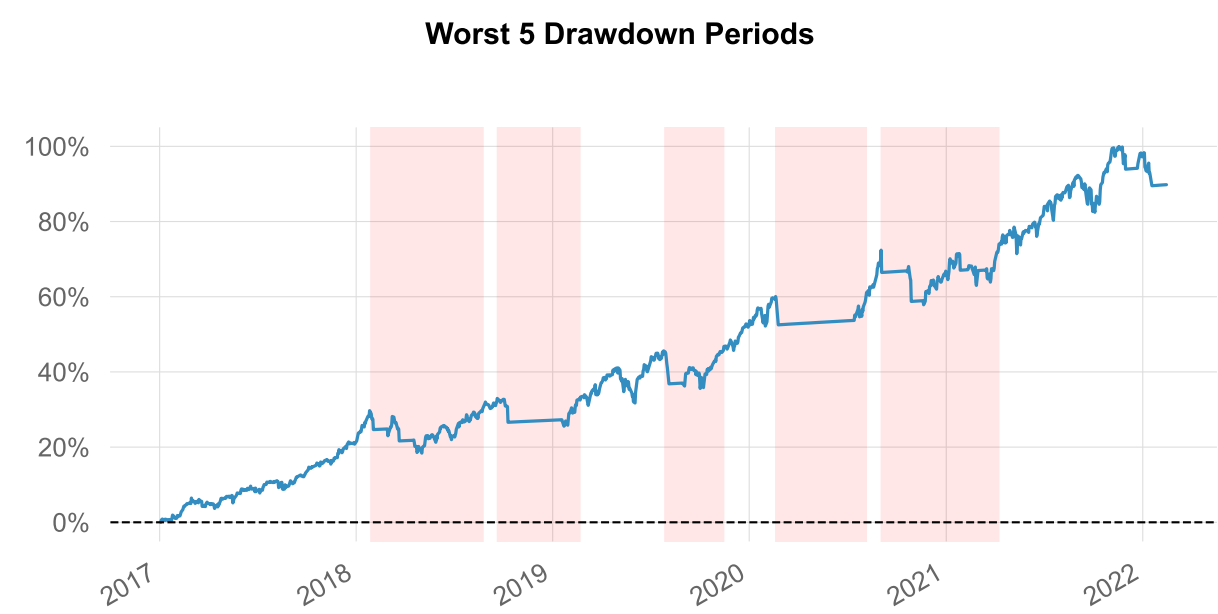
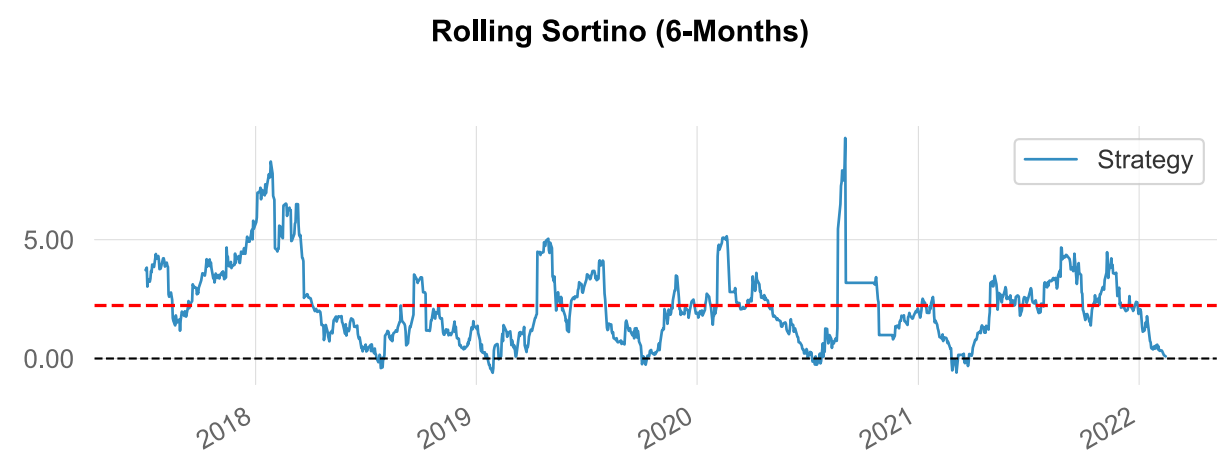
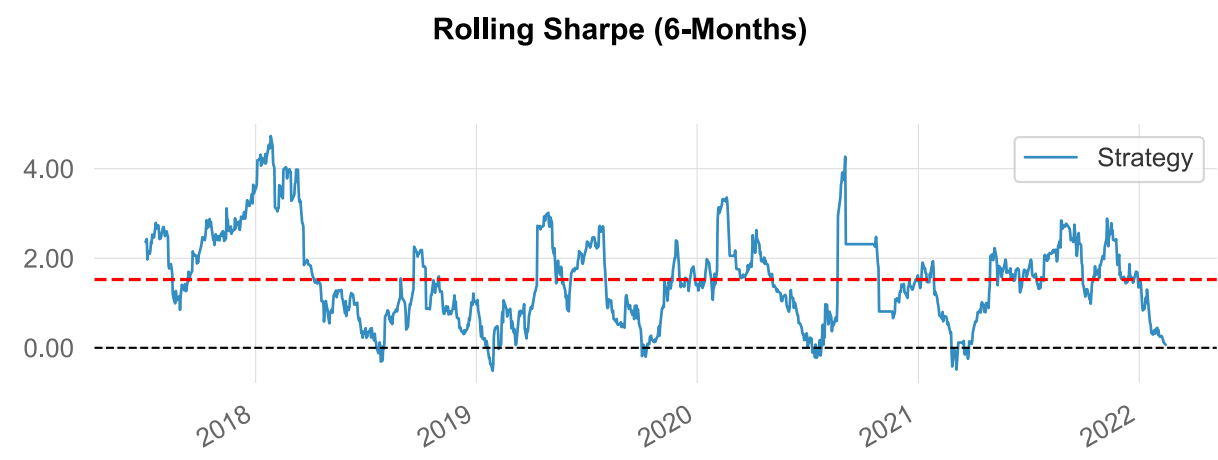
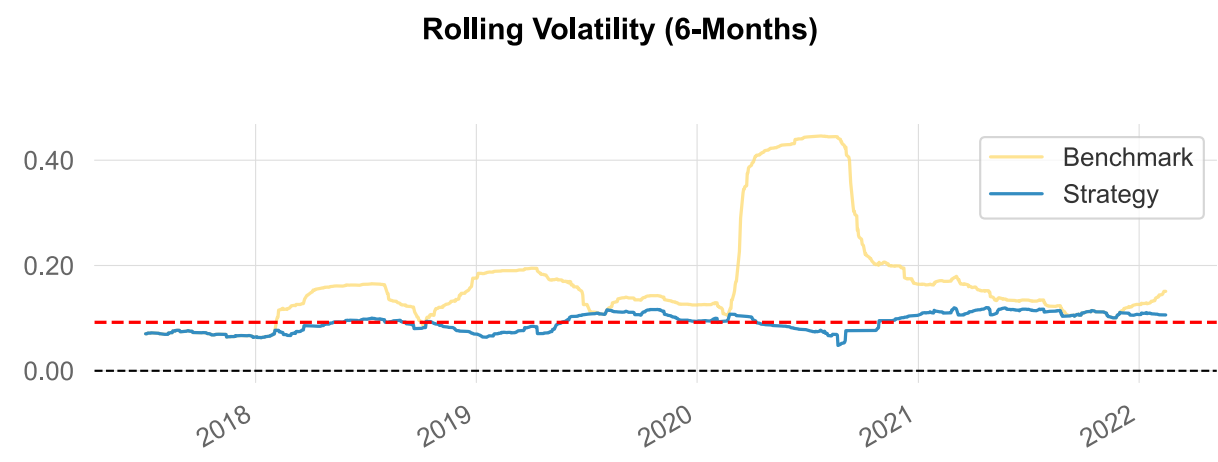
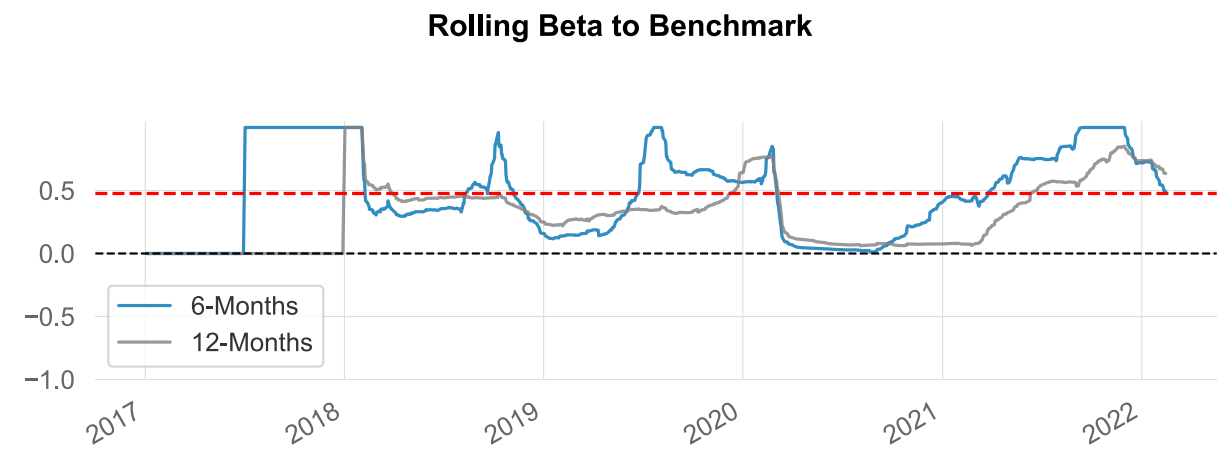
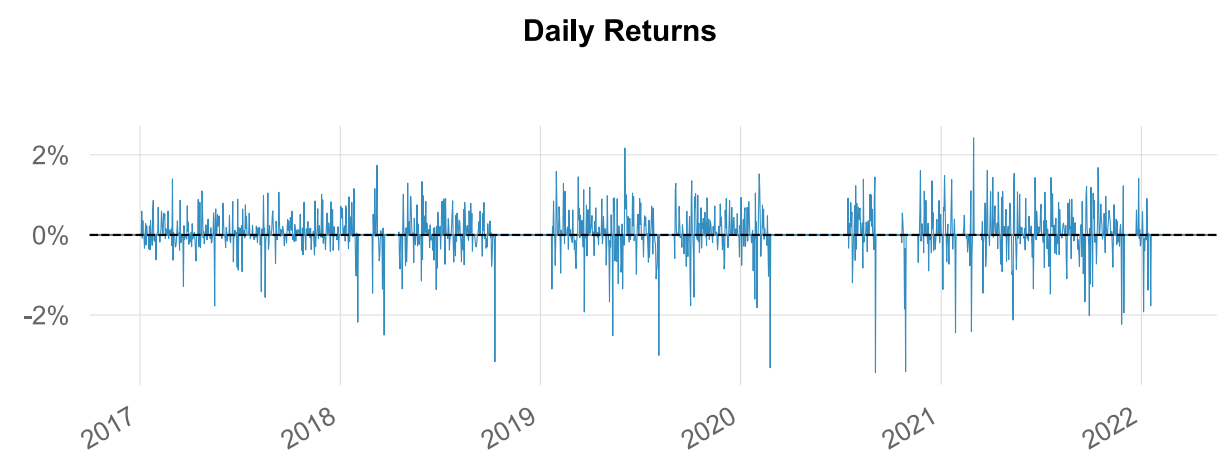
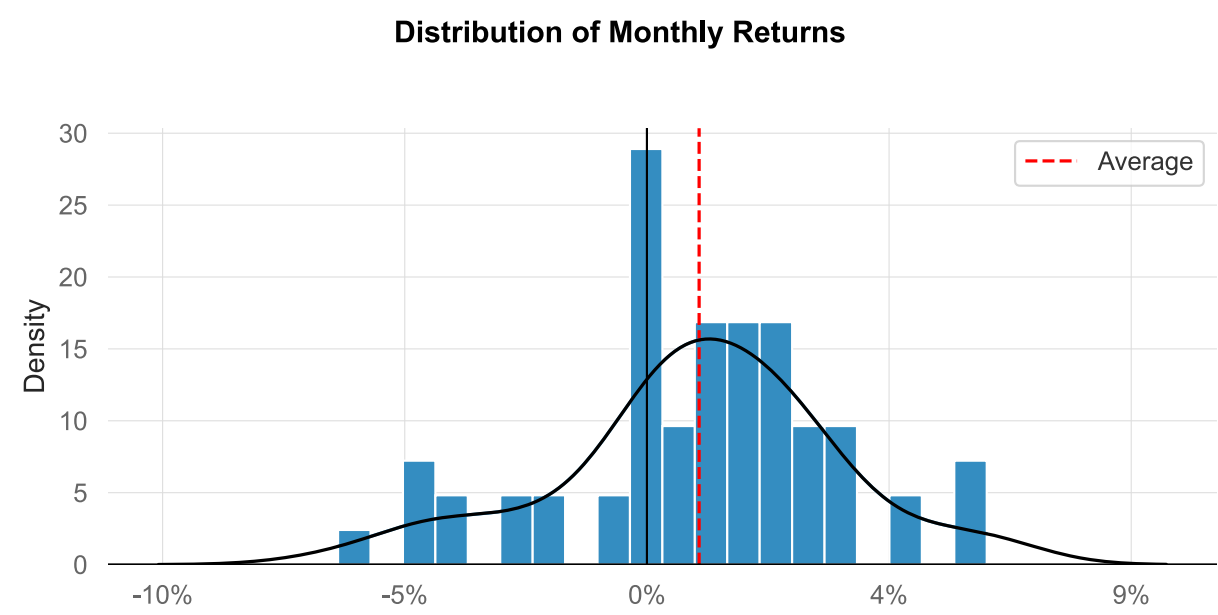
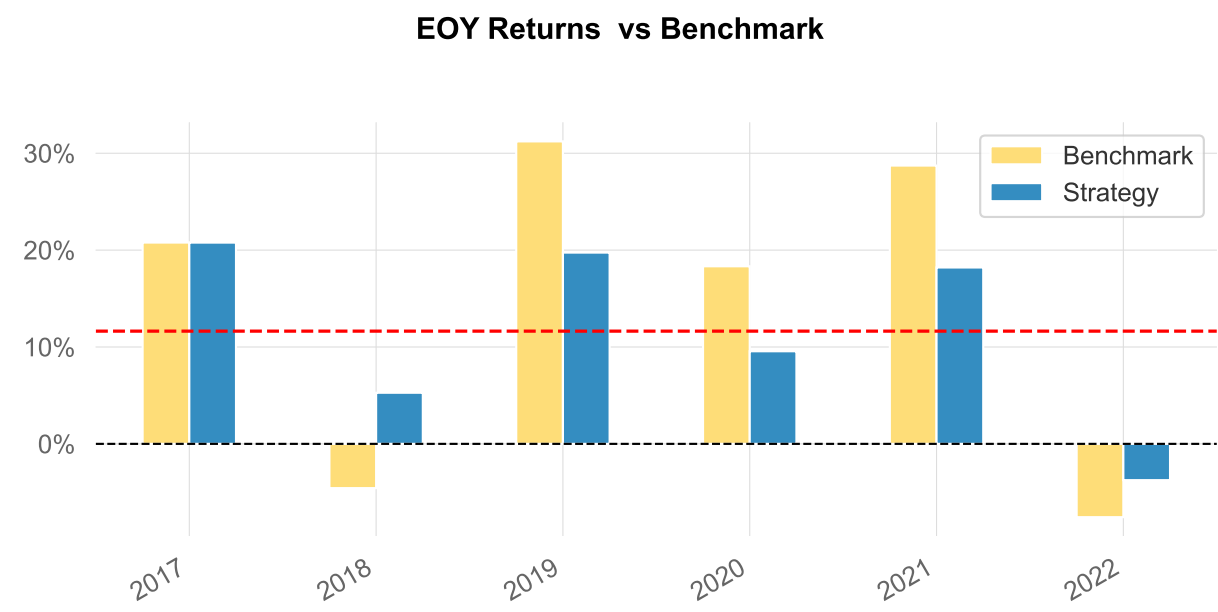
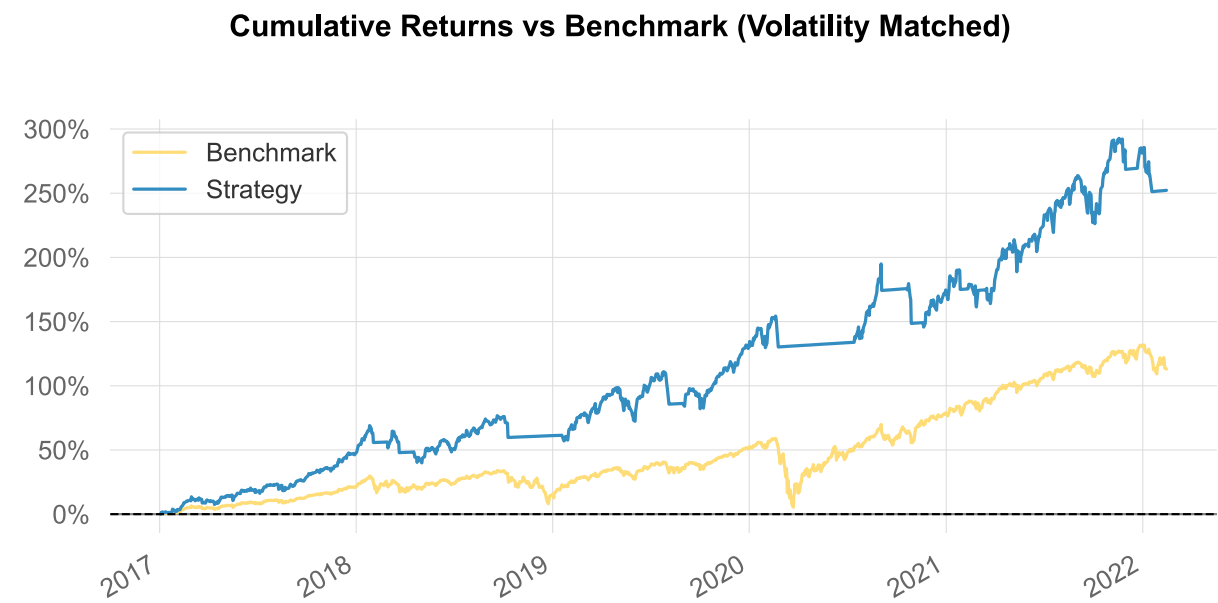
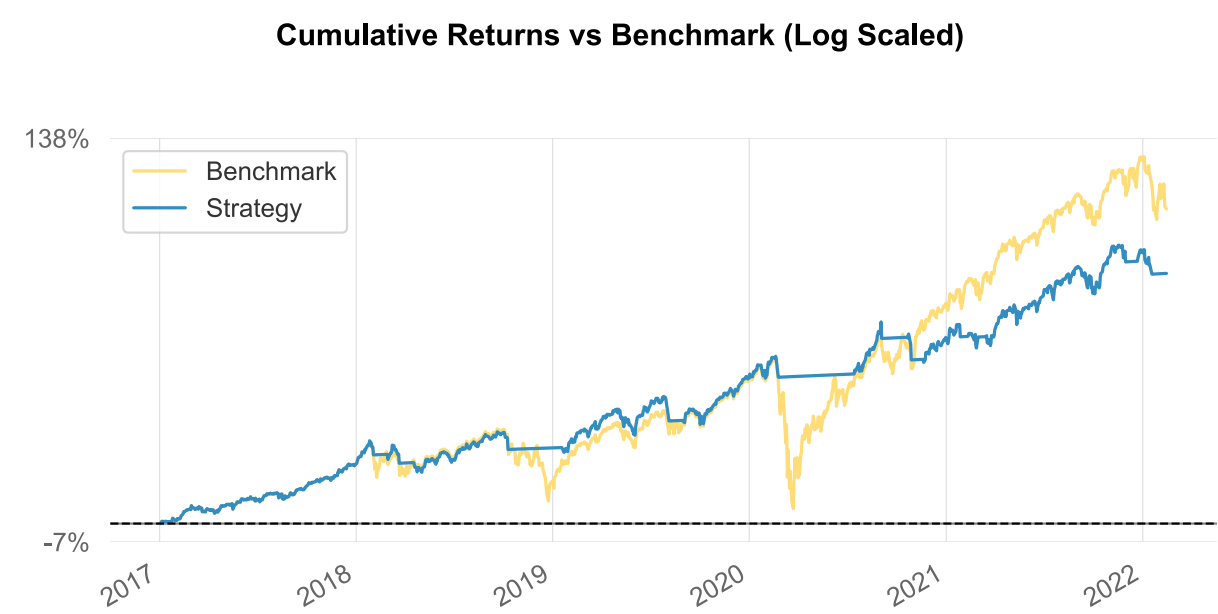
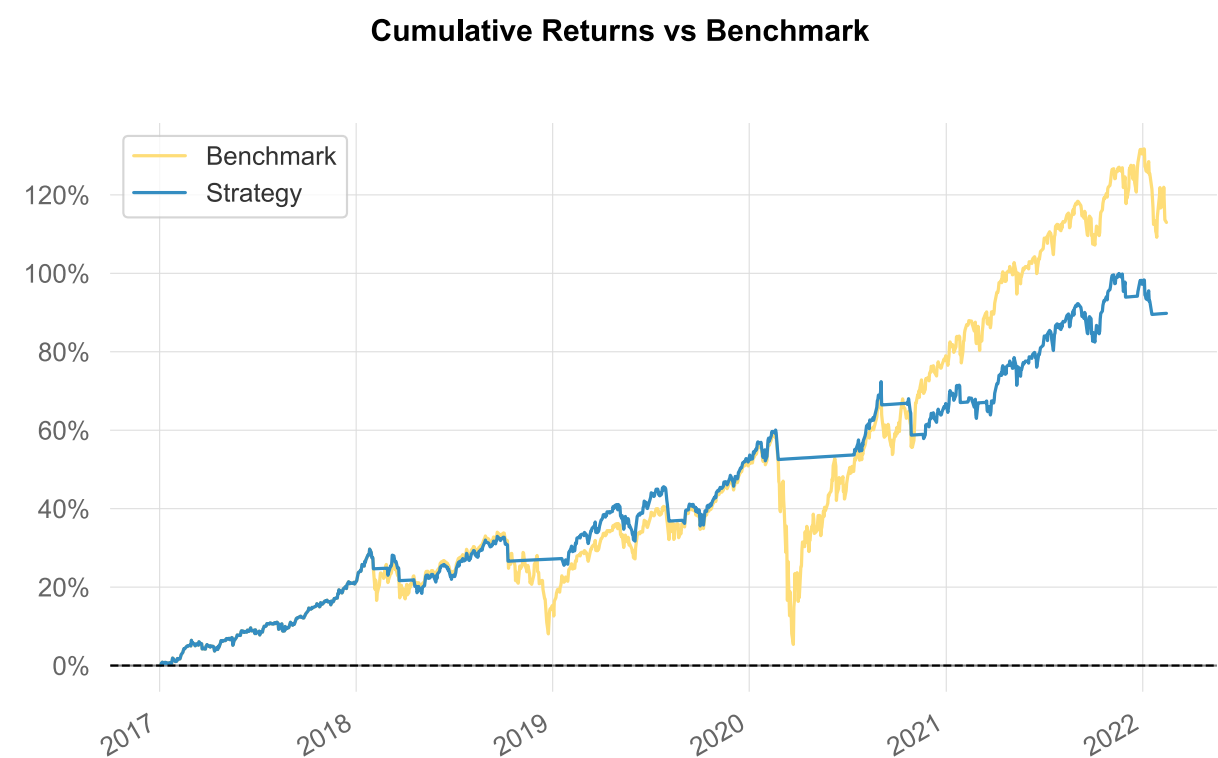




Key Performance Metrics		
Metric	Strategy	Benchmark
Risk-Free Rate	0.0%	0.0%
Time in Market	100.0%	100.0%
Cumulative Return	89.8%	112.96%
CAGR %	13.34%	15.92%
Sharpe	1.4	0.88
Smart Sharpe	1.38	0.87
Sortino	1.92	1.21
Smart Sortino	1.9	1.19
Sortino/√2	1.36	0.85
Smart Sortino/√2	1.34	0.84
Omega	1.33	1.33
Max Drawdown	-8.72%	-33.72%
Longest DD Days	217	203
Volatility (ann.)	9.26%	18.87%
R²	0.24	0.24
Calmar	1.53	0.47
Skew	-1.11	-0.76
Kurtosis	6.13	17.73
Expected Daily %	0.05%	0.06%
Expected Monthly %	1.04%	1.23%
Expected Yearly %	11.27%	13.43%
Kelly Criterion	25.35%	26.48%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-0.91%	-1.89%
Expected Shortfall (cVaR)	-0.91%	-1.89%
Gain/Pain Ratio	0.33	0.2
Gain/Pain (1M)	1.69	1.25
Payoff Ratio	0.75	1.43
Profit Factor	1.33	1.2
Common Sense Ratio	1.54	1.01
CPC Index	0.68	0.97
Tail Ratio	1.15	0.84
Outlier Win Ratio	7.28	3.18
Outlier Loss Ratio	5.45	3.49
MTD	0.08%	-2.42%
3M	-4.58%	-5.72%
6M	0.31%	-0.88%
YTD	-3.75%	-7.57%
1Y	12.79%	13.3%
3Y (ann.)	13.14%	18.95%
5Y (ann.)	12.84%	15.47%
10Y (ann.)	13.34%	15.92%
All-time (ann.)	13.34%	15.92%
Best Day	2.42%	9.06%
Worst Day	-3.44%	-10.94%
Best Month	7.02%	12.7%
Worst Month	-6.38%	-12.49%
Best Year	20.78%	31.22%
Worst Year	-3.75%	-7.57%
Avg. Drawdown	-1.14%	-1.55%
Avg. Drawdown Days	16	13
Recovery Factor	10.3	3.35
Ulcer Index	0.03	0.06
Serenity Index	2.85	2.23
Avg. Up Month	2.39%	3.41%
Avg. Down Month	-3.15%	-3.49%
Win Days %	68.09%	56.73%
Win Month %	79.03%	74.19%
Win Quarter %	85.71%	80.95%
Win Year %	83.33%	66.67%
Beta	0.24	-
Alpha	0.09	-

EOY Returns vs Benchmark				
Year	Benchmark	Strategy	Multiplier	Won
2017	20.78%	20.78%	1.00	-
2018	-4.57%	5.28%	-1.15	+
2019	31.22%	19.74%	0.63	-
2020	18.33%	9.56%	0.52	-
2021	28.73%	18.21%	0.63	-
2022	-7.57%	-3.75%	0.49	+

Worst 10 Drawdowns			
Started	Recovered	Drawdown	Days
2018-01-29	2018-08-24	-8.72%	207
2020-09-03	2021-04-08	-8.43%	217
2019-07-29	2019-11-14	-6.87%	108
2019-05-06	2019-06-20	-6.62%	45
2018-09-21	2019-02-20	-5.56%	152
2021-11-19	2022-02-14	-5.22%	87
2021-09-03	2021-10-20	-5.11%	47
2020-02-20	2020-08-05	-4.71%	167
2021-05-10	2021-06-04	-3.96%	25
2020-01-21	2020-02-05	-3.08%	15