



| Year | JAN | FEB | MAR | APR | MAY | JUN | JUL | AUG | SEP | OCT | NOV | DEC |
|------|--------|-------|--------|-------|-------|--------|-------|-------|--------|--------|-------|-------|
| 2007 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 11.72 | 17.51 | -2.34 | 6.52 |
| 2008 | -16.31 | 1.67 | -9.36 | 9.11 | -5.73 | -17.03 | 7.24 | 0.62 | -10.06 | -26.41 | -4.52 | 7.41 |
| 2009 | -2.85 | -3.87 | 9.31 | 15.00 | 28.07 | -3.55 | 8.05 | 0.55 | 9.05 | -7.32 | 6.81 | 3.35 |
| 2010 | -6.13 | 0.82 | 6.64 | 0.55 | -3.63 | 4.45 | 1.04 | 0.65 | 11.62 | -0.20 | -2.58 | 4.64 |
| 2011 | -10.25 | -3.14 | 9.38 | -1.44 | -4.81 | 3.18 | -2.93 | -8.77 | -1.15 | 7.76 | -9.28 | -4.30 |
| 2012 | 12.43 | 3.58 | -1.66 | -0.90 | -6.17 | 7.20 | -0.95 | 0.56 | 8.46 | -1.47 | 4.63 | 0.43 |
| 2013 | 2.20 | -5.66 | -0.18 | 4.36 | 0.94 | -2.40 | -1.72 | -4.71 | 4.82 | 9.83 | -1.95 | 2.07 |
| 2014 | -3.40 | 3.08 | 6.81 | -0.12 | 7.97 | 5.28 | 1.44 | 3.02 | 0.13 | 4.49 | 3.20 | -3.56 |
| 2015 | 6.35 | 0.41 | -4.00 | -3.65 | 3.08 | -0.77 | 1.96 | -6.58 | -0.28 | 1.47 | -1.62 | 0.14 |
| 2016 | -4.82 | -7.62 | 10.75 | 1.44 | 3.95 | 1.56 | 4.23 | 1.71 | -1.99 | 0.31 | -4.79 | -0.47 |
| 2017 | 4.59 | 3.72 | 3.31 | 1.42 | 3.41 | -1.04 | 5.84 | -1.58 | -1.30 | 5.59 | -1.05 | 2.97 |
| 2018 | 4.72 | -4.85 | -3.61 | 6.19 | -0.03 | -0.20 | 5.99 | 2.85 | -6.42 | -4.98 | 4.72 | -0.13 |
| 2019 | -0.29 | -0.36 | 7.20 | 1.54 | 1.49 | -1.12 | -5.69 | -0.85 | 4.09 | 3.51 | 1.50 | 0.93 |
| 2020 | -1.70 | -6.36 | -23.25 | 14.68 | -2.84 | 7.53 | 7.49 | 2.84 | -1.23 | 3.51 | 11.39 | 7.81 |
| 2021 | -2.48 | 6.56 | 1.11 | -0.41 | 6.50 | 0.89 | 0.26 | 8.69 | 2.84 | 0.30 | -3.90 | 2.18 |
| 2022 | -0.08 | -3.15 | 3.99 | -2.07 | -3.03 | -4.85 | 8.73 | 3.50 | -3.74 | 5.37 | 4.14 | -3.48 |
| 2023 | -2.45 | -2.03 | 0.32 | 4.06 | 2.60 | 3.53 | 2.94 | -2.53 | 2.00 | 0.00 | 0.00 | 0.00 |



Key Performance Metrics

| Metric | Strategy |
|---------------------------|----------|
| Risk-Free Rate | 0.0% |
| Time in Market | 100.0% |
| Cumulative Return | 336.93% |
| CAGR % | 6.55% |
| Sharpe | 0.55 |
| Prob. Sharpe Ratio | 98.43% |
| Smart Sharpe | 0.52 |
| Sortino | 0.78 |
| Smart Sortino | 0.75 |
| Sortino/√2 | 0.55 |
| Smart Sortino/√2 | 0.53 |
| Omega | 1.11 |
| Max Drawdown | -59.86% |
| Longest DD Days | 1087 |
| Volatility (ann.) | 21.6% |
| Calmar | 0.11 |
| Skew | 0.07 |
| Kurtosis | 15.17 |
| Expected Daily | 0.04% |
| Expected Monthly | 0.77% |
| Expected Yearly | 9.06% |
| Kelly Criterion | 5.23% |
| Risk of Ruin | 0.0% |
| Daily Value-at-Risk | -2.19% |
| Expected Shortfall (cVaR) | -2.19% |
| Max Consecutive Wins | 11 |
| Max Consecutive Losses | 9 |
| Gain/Pain Ratio | 0.11 |
| Gain/Pain (1M) | 0.54 |
| Payoff Ratio | 0.98 |
| Profit Factor | 1.11 |
| Common Sense Ratio | 1.11 |
| CPC Index | 0.58 |
| Tail Ratio | 1.0 |
| Outlier Win Ratio | 4.12 |
| Outlier Loss Ratio | 4.12 |
| MTD | 2.0% |
| 3M | 3.51% |
| 6M | 15.85% |
| YTD | 8.47% |
| 1Y | 16.49% |
| 3Y (ann.) | 12.97% |
| 5Y (ann.) | 9.89% |
| 10Y (ann.) | 8.74% |
| All-time (ann.) | 6.55% |
| Best Day | 17.74% |
| Worst Day | -12.98% |
| Best Month | 28.07% |
| Worst Month | -26.41% |
| Best Year | 75.76% |
| Worst Year | -51.79% |
| Avg. Drawdown | -3.48% |
| Avg. Drawdown Days | 50 |
| Recovery Factor | 3.07 |
| Ulcer Index | 0.16 |
| Serenity Index | 0.54 |
| Avg. Up Month | 4.85% |
| Avg. Down Month | -4.08% |
| Win Days | 53.11% |
| Win Month | 56.48% |
| Win Quarter | 64.62% |
| Win Year | 82.35% |

EOY Returns

| Year | Return | Cumulative |
|------|---------|------------|
| 2007 | 32.58% | 36.58% |
| 2008 | -63.22% | -51.79% |
| 2009 | 62.1% | 75.76% |
| 2010 | 17.83% | 17.95% |
| 2011 | -26.1% | -24.62% |
| 2012 | 25.61% | 27.7% |
| 2013 | 8.15% | 6.76% |
| 2014 | 28.09% | 31.39% |
| 2015 | -2.85% | -4.06% |
| 2016 | 4.08% | 3.01% |
| 2017 | 25.6% | 28.65% |
| 2018 | 3.91% | 3.15% |
| 2019 | 12.27% | 12.02% |
| 2020 | 18.84% | 14.9% |
| 2021 | 22.82% | 24.12% |
| 2022 | 5.71% | 4.33% |
| 2023 | 8.46% | 8.47% |

Worst 10 Drawdowns

| Started | Recovered | Drawdown | Days |
|------------|------------|----------|------|
| 2008-01-09 | 2010-11-08 | -59.86% | 1035 |
| 2020-01-15 | 2020-11-06 | -38.44% | 297 |
| 2010-11-10 | 2013-10-31 | -27.89% | 1087 |
| 2015-03-04 | 2017-03-10 | -22.52% | 738 |
| 2021-10-19 | 2022-11-23 | -17.23% | 401 |
| 2018-08-29 | 2019-04-15 | -14.55% | 230 |
| 2019-06-04 | 2019-11-26 | -11.45% | 176 |
| 2018-01-30 | 2018-07-23 | -10.17% | 175 |
| 2022-12-02 | 2023-06-15 | -9.93% | 196 |
| 2007-10-16 | 2007-10-25 | -8.58% | 10 |