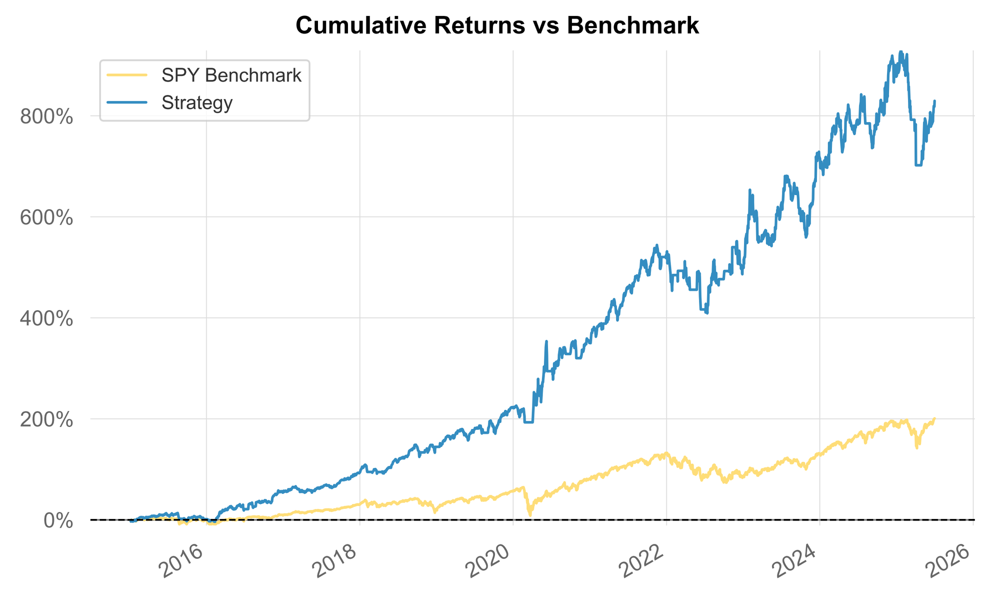
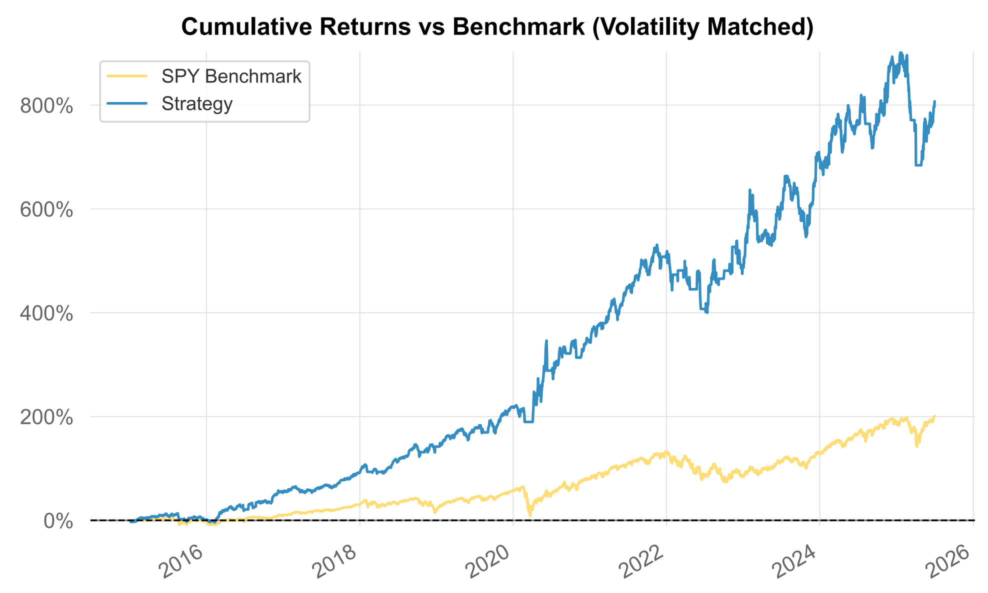
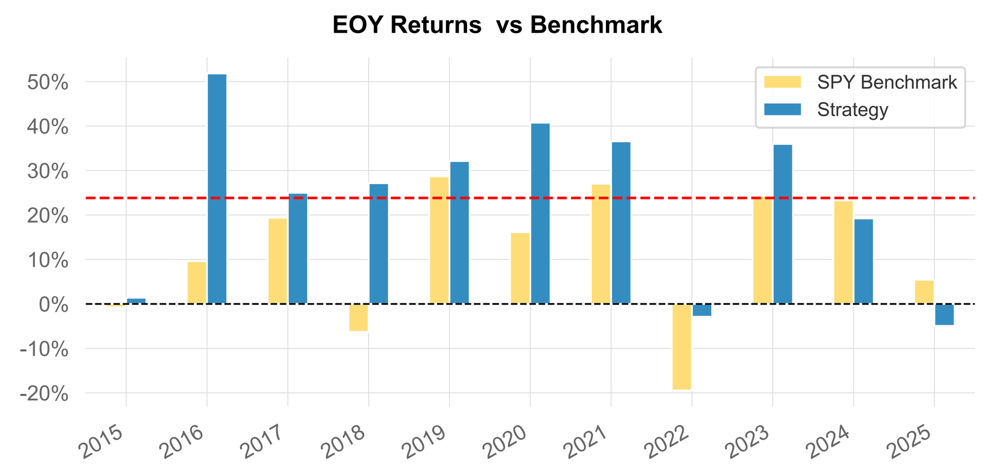
STIX Mean-Reversion Strategy vs SPY

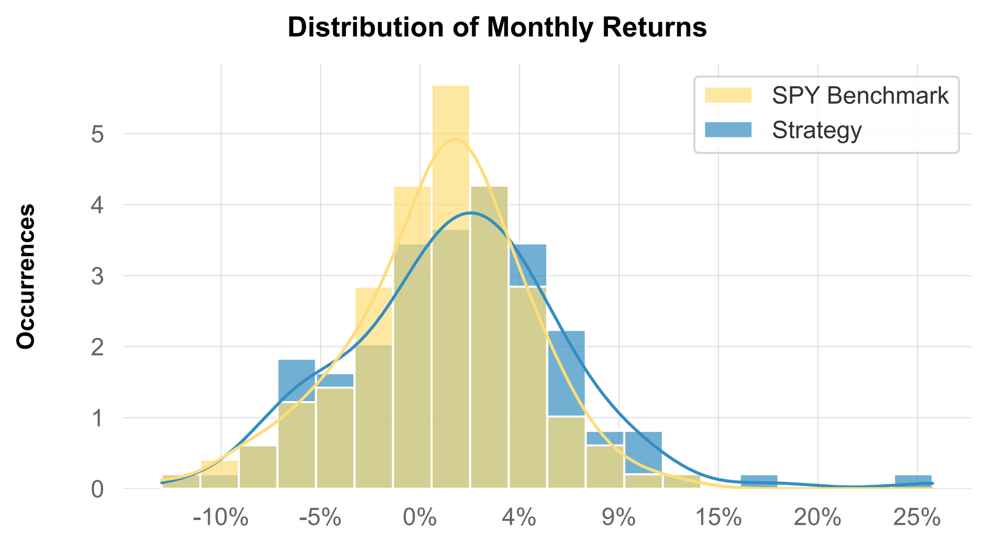
5 Jan, 2015 - 1 Jul, 2025

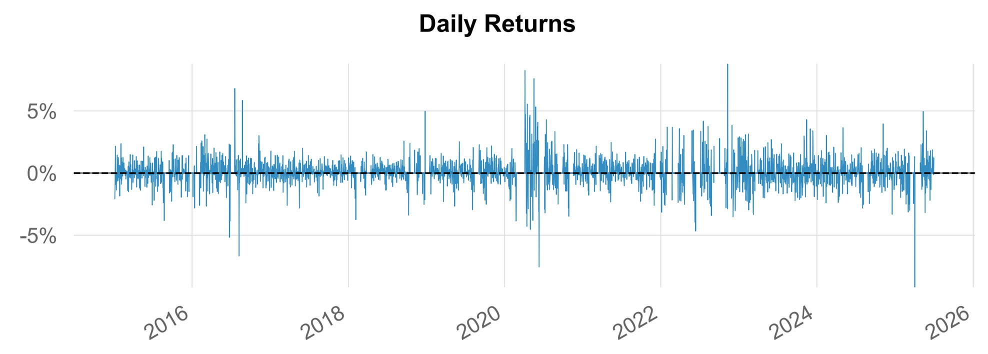
Benchmark is SPY BENCHMARK | Generated by QuantStats (v. 0.3.3)

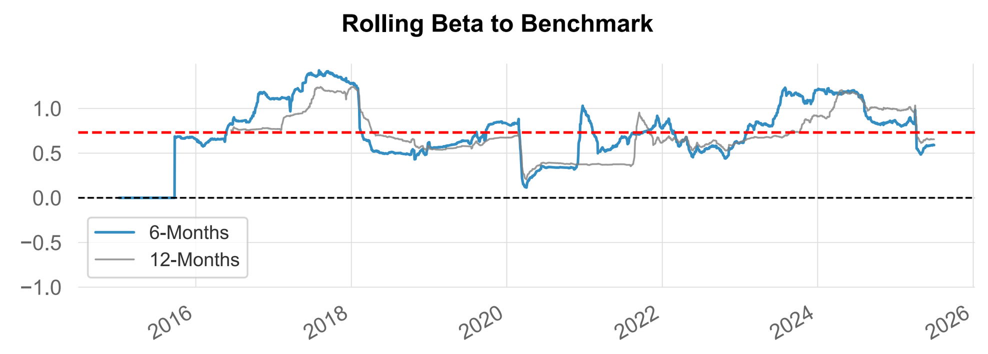


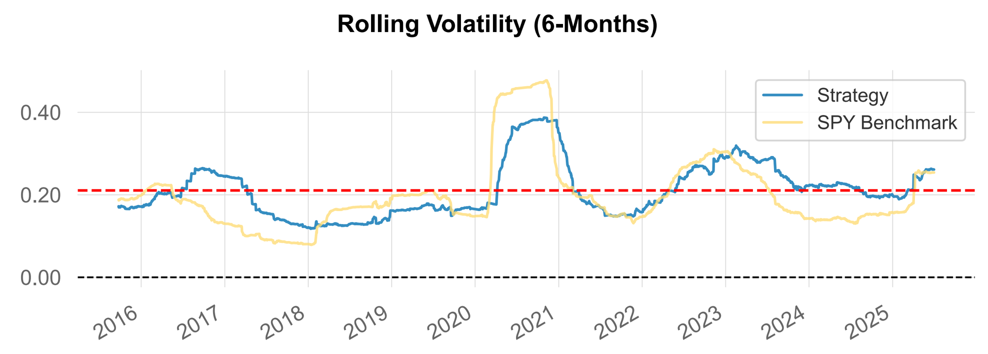


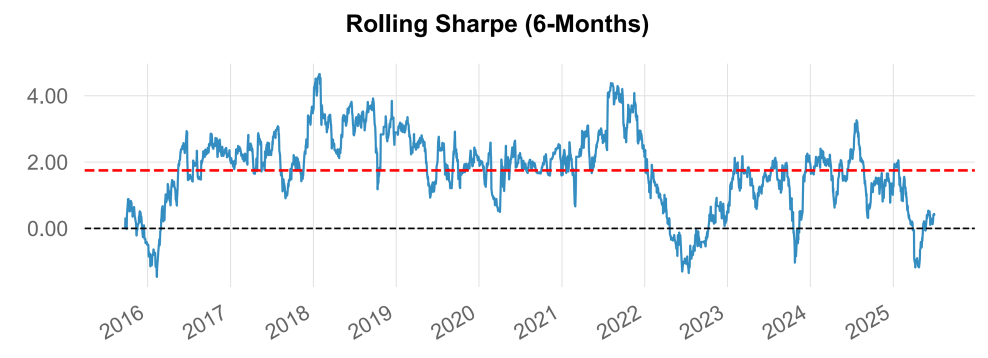


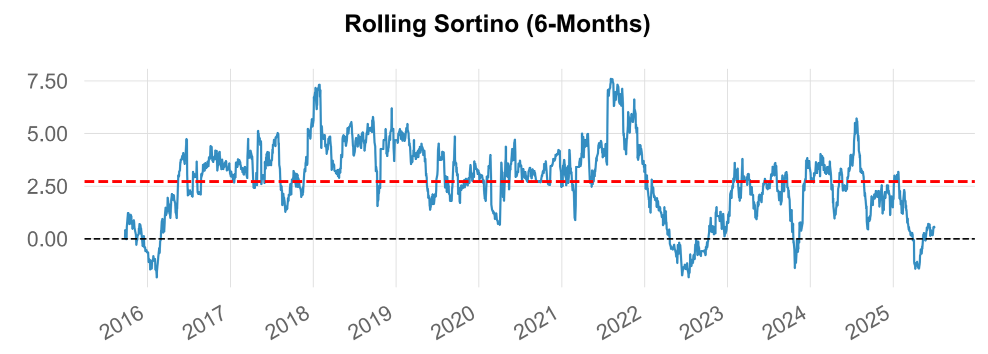


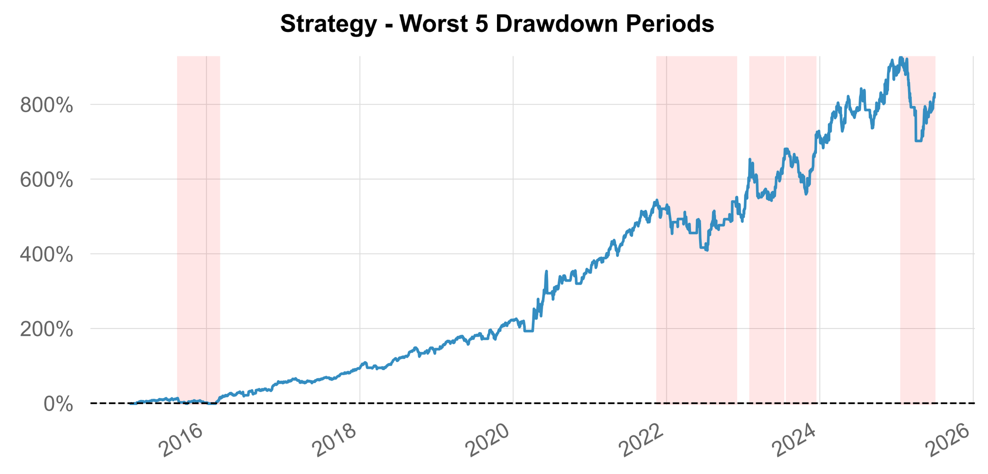


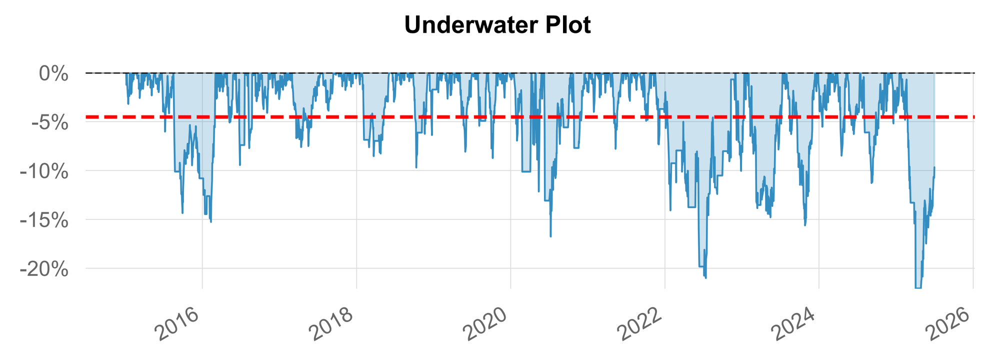


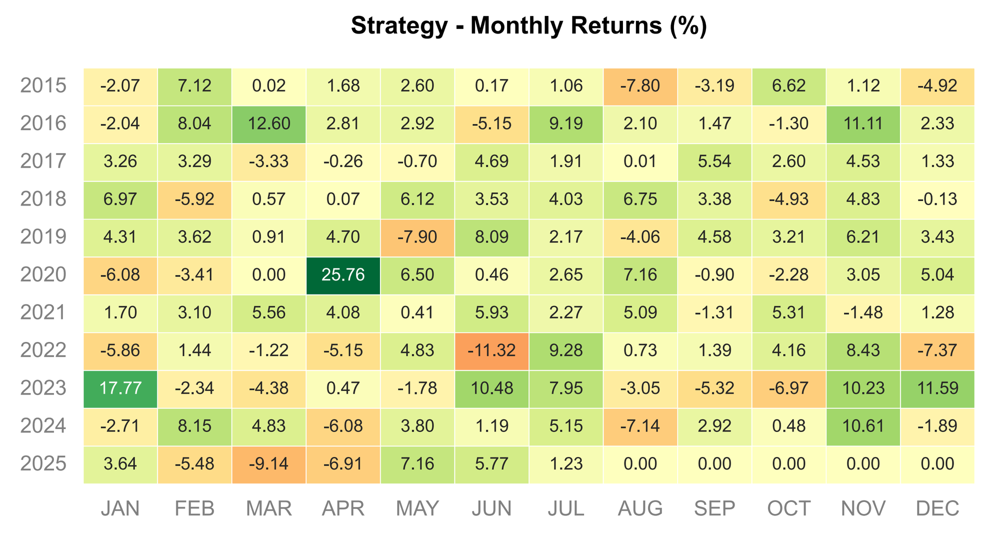


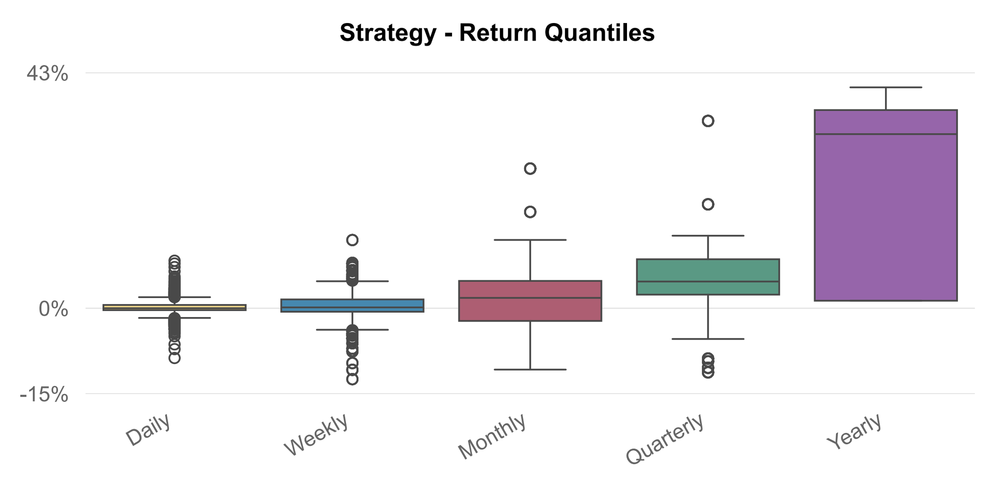












Annual Return

23.67%

Total Return	Max Drawdown
830%	-22.06%

RoMaD	Longest DD Days
1.07	378

Sharpe	Sortino
1.51	2.28

Key Performance Metrics

Metric	SPY Benchmark	Strategy
Risk-Free Rate	0.0%	0.0%
Time in Market	100.0%	86.0%
Total Return	201%	830%
CAGR% (Annual Return)	11.07%	23.67%
Sharpe	0.81	1.51
RoMaD	0.32	1.07
Corr to Benchmark	1.0	0.59
Prob. Sharpe Ratio	98.41%	100.0%
Smart Sharpe	0.78	1.45
Sortino	1.13	2.28
Smart Sortino	1.09	2.2
Sortino/√2	0.8	1.61
Smart Sortino/√2	0.77	1.55
Omega	1.28	1.28
Max Drawdown	-34.23%	-22.06%
Longest DD Days	745	378
Volatility (ann.)	21.83%	22.09%
R^2	0.35	0.35
Information Ratio	0.04	0.04
Calmar	0.32	1.07
Skew	-0.36	0.17
Kurtosis	14.39	7.8
Expected Daily%	0.04%	0.08%
Expected Monthly%	0.87%	1.77%
Expected Yearly%	10.53%	22.47%
Daily Value-at-Risk	-1.83%	-1.81%
Expected Shortfall (cVaR)	-1.83%	-1.81%
MTD	0.0%	1.23%
3M	10.5%	6.81%
6M	5.44%	-4.93%
YTD	5.44%	-4.93%
1Y	13.56%	4.17%
3Y (ann.)	14.89%	18.64%
5Y (ann.)	13.86%	18.43%
10Y (ann.)	11.61%	23.81%
All-time (ann.)	11.07%	23.67%
Best Day	9.47%	8.77%
Worst Day	-11.63%	-9.18%
Best Month	12.69%	25.76%
Worst Month	-12.99%	-11.32%
Best Year	28.69%	51.81%
Worst Year	-19.47%	-4.93%
Avg. Drawdown	-1.9%	-2.41%
Avg. Drawdown Days	21	18
Recovery Factor	3.72	10.91
Ulcer Index	0.08	0.07
Serenity Index	1.31	3.43
Avg. Up Month	3.6%	5.12%
Avg. Down Month	-3.9%	-4.53%
Win Days	1439.27	1436.35
Loss Days	1198.73	1201.65
Win Days%	54.56%	54.45%
Win Month%	65.87%	69.05%
Win Quarter%	76.19%	81.4%
Win Year%	72.73%	81.82%
Beta	-	0.6
Alpha	-	0.23
Correlation	-	59.03%
Treynor Ratio	-	1388.8%

EOY Returns vs Benchmark

Year	SPY Benchmark	Strategy	Multiplier	Won
2015	-0.72%	1.39%	-1.93	+
2016	9.62%	51.81%	5.38	+
2017	19.38%	24.98%	1.29	+
2018	-6.28%	27.15%	-4.32	+
2019	28.69%	32.12%	1.12	+
2020	16.14%	40.75%	2.52	+
2021	27.02%	36.56%	1.35	+
2022	-19.47%	-2.88%	0.15	+
2023	24.29%	35.96%	1.48	+
2024	23.28%	19.22%	0.83	-
2025	5.44%	-4.93%	-0.91	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2025-01-22	2025-07-01	-22.06%	161
2021-11-17	2022-11-29	-21.01%	378
2020-06-09	2020-10-22	-16.76%	136
2023-07-27	2023-12-12	-15.62%	139
2015-08-18	2016-03-02	-15.27%	198
2023-02-03	2023-07-12	-14.79%	160
2020-04-30	2020-05-22	-12.16%	23
2024-07-17	2024-11-05	-11.29%	112
2020-01-17	2020-04-07	-10.12%	82
2022-12-05	2023-01-11	-10.05%	38