August 2022

# 3X - ASPEN TRADING TRADE COPIER

## PERFORMANCE STATISTICS

**Total Return Annualized**
35.87%

**Winning Months (%)**
83.33%

**Average Winning Month**
3.46%

**Average Losing Month**
-1.65%

**Sharpe Ratio**
4.09

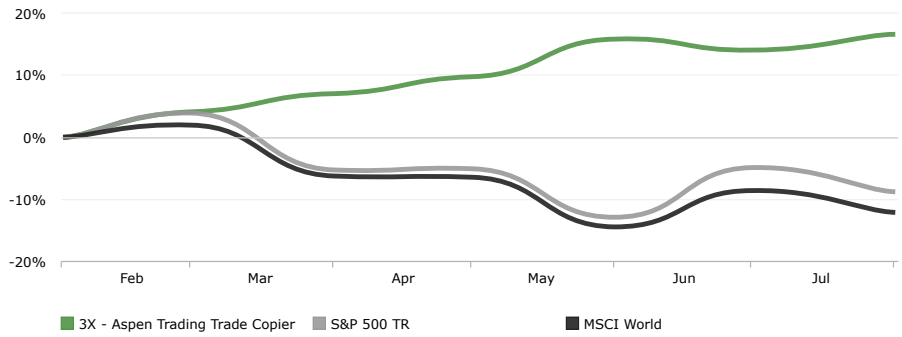
**Sortino Ratio**
13.31

**Standard Deviation Monthly**
2.21%

**Downside Deviation**
0.67%

**Total Return Cumulative**
16.57%

## CUMULATIVE MONTHLY RETURNS




| | Last Month | YTD |
|---|---|---|
| 3X - Aspen Trading Trade Copier | 2.35% | 16.57% |
| S&P 500 TR | -4.08% | -8.84% |
| MSCI World | -3.86% | -12.17% |

## STRATEGY DESCRIPTION

No data filled

## GENERAL INFORMATION

| | |
|---|---|
| Minimum Investment | 10,000 USD |
| AUM | - |
| Company | Aspen Trading Group |
| Phone | 541.414.6553 |
| E-mail | service@aspentrading.com |
| Website | www.aspentrading.com |

## STATISTICS

| | |
|---|---|
| Sharpe Ratio | 4.09 |
| Sortino Ratio | 13.31 |
| Max Drawdown | -1.65% |
| Correlation vs S&P 500 | -0.71 |
| Standard Deviation Monthly | 2.21% |
| Downside Deviation | 0.67% |
| Beta | -0.24 |
| VaR Historical | -1.65 |
| Average Losing Month | -1.65% |


There is a substantial risk of loss in trading commodity futures, options and off-exchange foreign currency products. Past performance is not indicative of future results.

## STATISTICS

| | |
|---|---|
| Last Month | 2.35% |
| Year To Date | 16.57% |
| 3 Month ROR | 6.34% |
| Total Return Cumulative | 16.57% |
| Total Return Annualized | 35.87% |
| Winning Months (%) | 83.33% |
| Average Winning Month | 3.46% |
| Alpha Monthly | 2.29% |
| Downside Deviation Annualized | 2.33% |
| Standard Deviation Annualized | 7.66% |
| Average Losing Month | -1.65% |
| Best Month | 5.64% |
| Best Year | 16.57% |
| Beta | -0.24 |
| Calmar Ratio | 21.74 |
| Consecutive Losing Months | 1 |
| Consecutive Winning Months | 4 |
| Information Ratio | 1.53 |
| Losing Months (%) | 16.67% |
| Max Drawdown | -1.65% |
| Sharpe Ratio Monthly | 1.18 |
| Sortino Ratio Monthly | 3.84 |
| Number of Losing Months | 1 |
| Number Positive Months | 5 |
| R Square | 3.24 |
| Sharpe Ratio | 4.09 |
| Sharpe Ratio (10Y T-Note) | 3.67 |
| Skewness | -1.31 |
| Sortino Ratio | 13.31 |
| Standard Deviation Monthly | 2.21% |
| STARR Performance | 2.48 |
| VaR Historical | -1.65 |
| Worst Month | -1.65% |
| Max Drawdown Yearly | -1.65 |

## MONTHLY PERFORMANCE

| | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | Year |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 2022 | | | 3.96 | 2.91 | 2.46 | 5.64 | -1.65 | 2.35 | | | | | **16.57** |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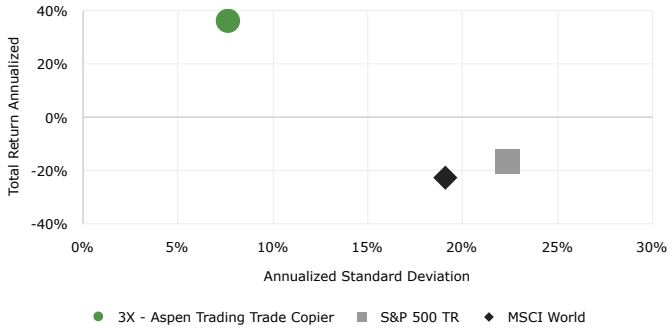
## RETURN REPORT

| Period | Best | Worst | Average | Median | Last | Winning % |
|---|---|---|---|---|---|---|
| 1 Month | 5.64 | -1.65 | 2.61 | 2.68 | 2.35 | 83.33 |
| 3 Months | 11.39 | 6.34 | 8.45 | 8.03 | 6.34 | 100.00 |
| 6 Months | 16.57 | 16.57 | 16.57 | 16.57 | 16.57 | 100.00 |
| 1 Year | - | - | - | - | - | - |
| 2 Years | - | - | - | - | - | - |
| 3 Years | - | - | - | - | - | - |
| 5 Years | - | - | - | - | - | - |

## DRAWDOWN REPORT

| No. | Depth (%) | Length (Months) | Recovery (Months) | Start date | End date |
|---|---|---|---|---|---|
| 1 | -1.65 | 1 | 1 | 07/2022 | 08/2022 |
| 2 | - | - | - | - | - |
| 3 | - | - | - | - | - |
| 4 | - | - | - | - | - |
| 5 | - | - | - | - | - |

## RISK/RETURN COMPARISON

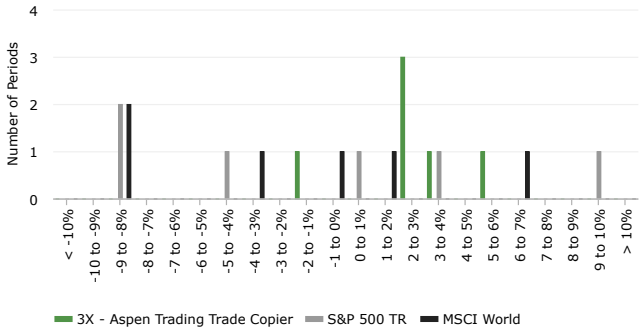



## VOLATILITY (12 MONTHS ROLLING)

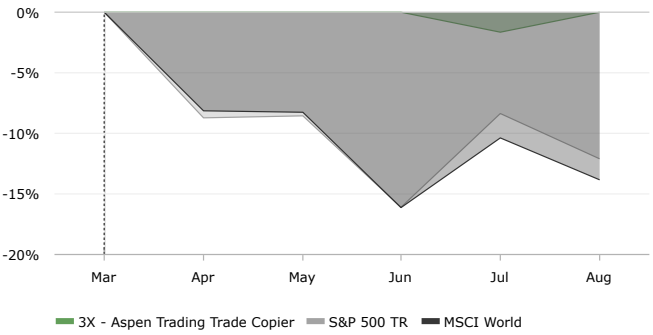
Chart not applicable - performance history is less than 12 months

No data filled

## DISTRIBUTION OF MONTHLY RETURNS



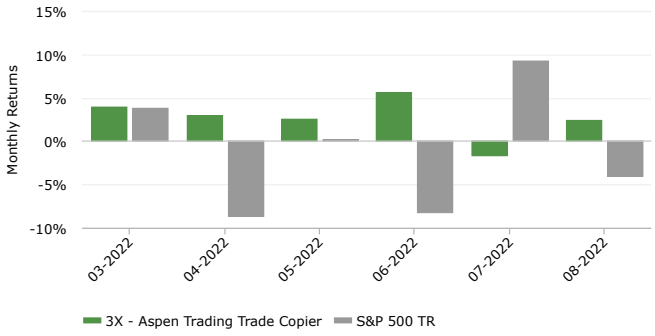

## DRAWDOWN




## 12 MONTH ROLLING ROR

Chart not applicable - performance history is less than 12 months

## DOWN CAPTURE VS. S&P 500 TR





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