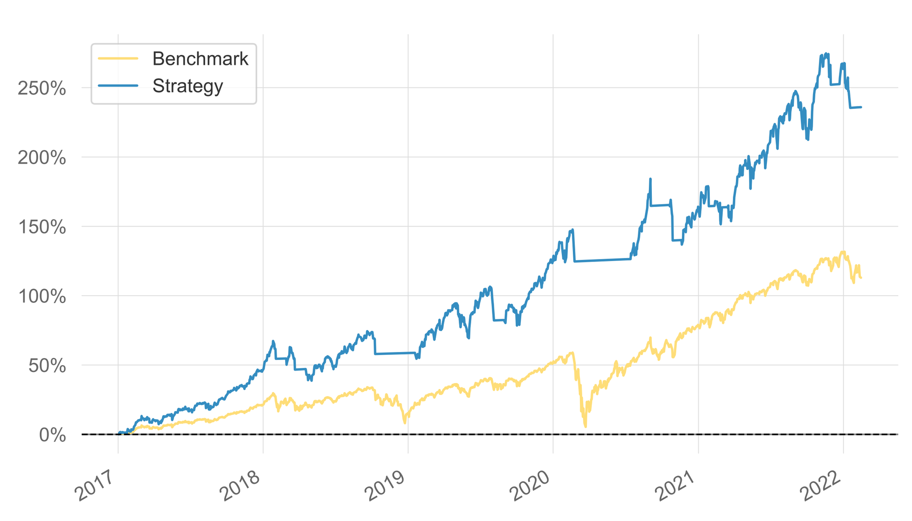
Strategy Tearsheet

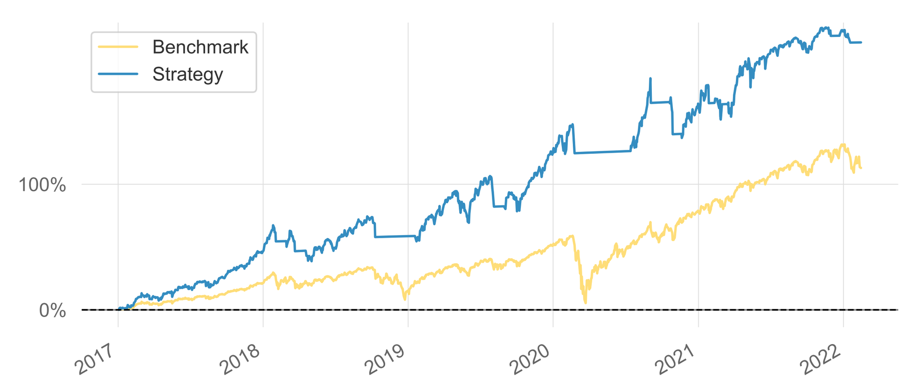
3 Jan, 2017 - 14 Feb, 2022

Generated by QuantStats (v. 0.0.48)

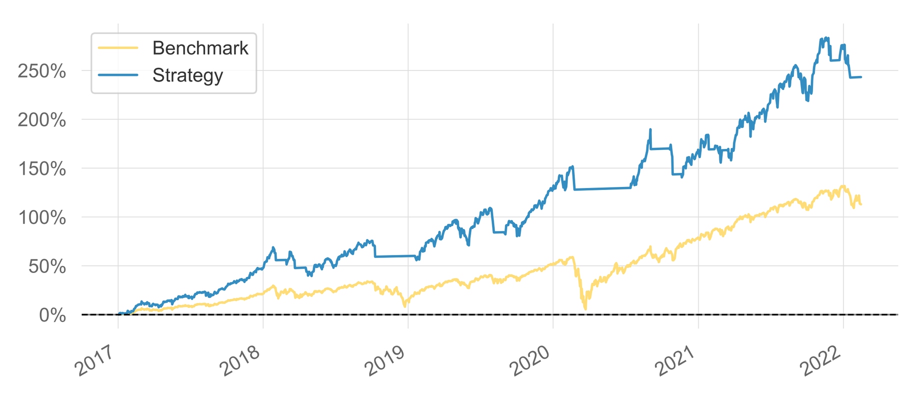
Cumulative Returns vs Benchmark



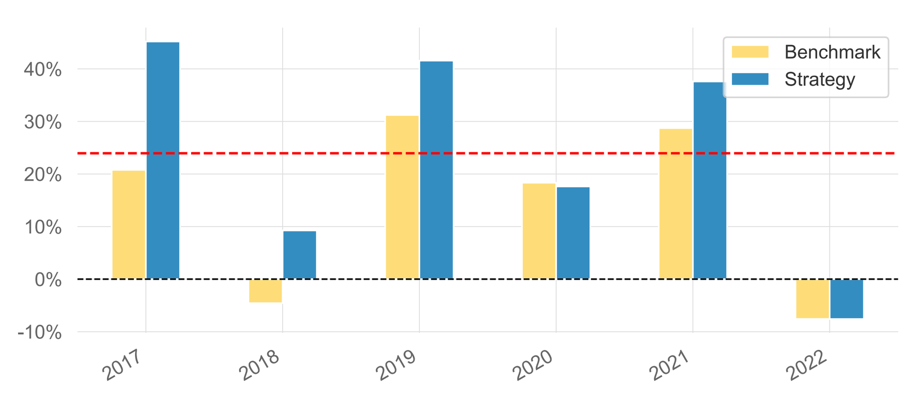
Cumulative Returns vs Benchmark (Log Scaled)



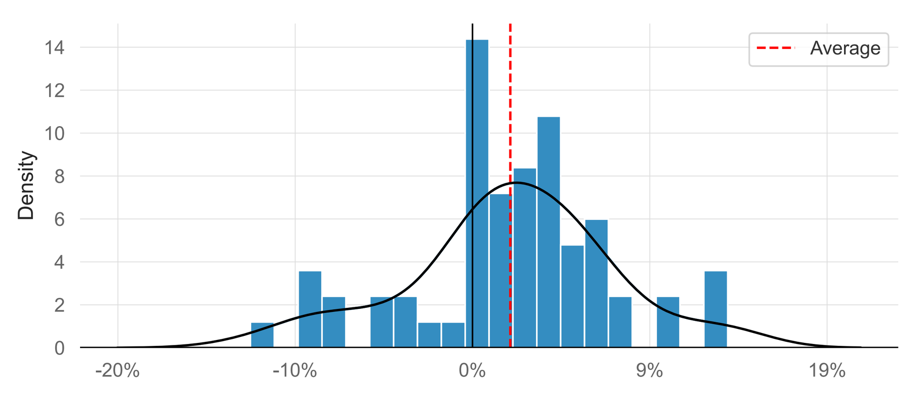
Cumulative Returns vs Benchmark (Volatility Matched)



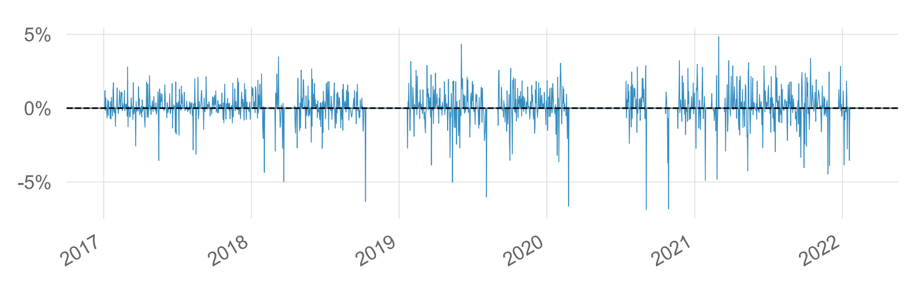
EOY Returns vs Benchmark



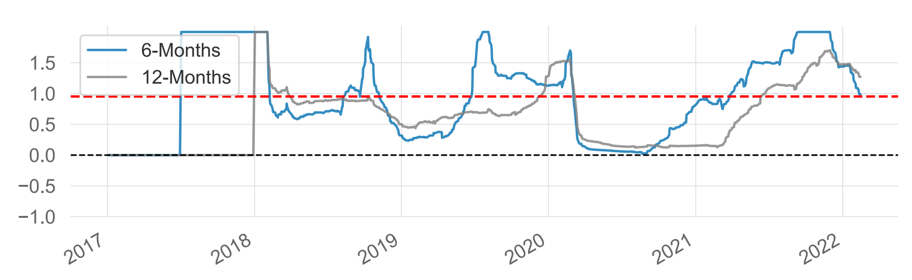
Distribution of Monthly Returns



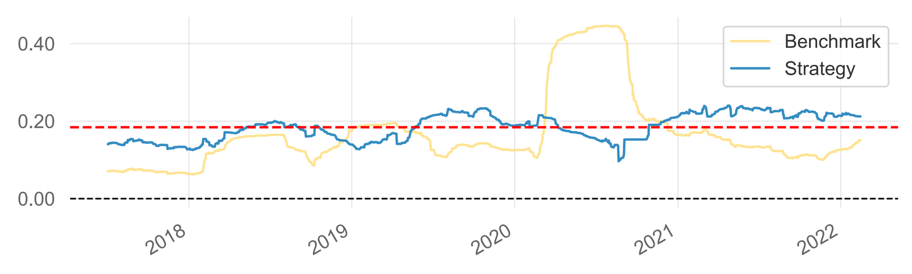
Daily Returns



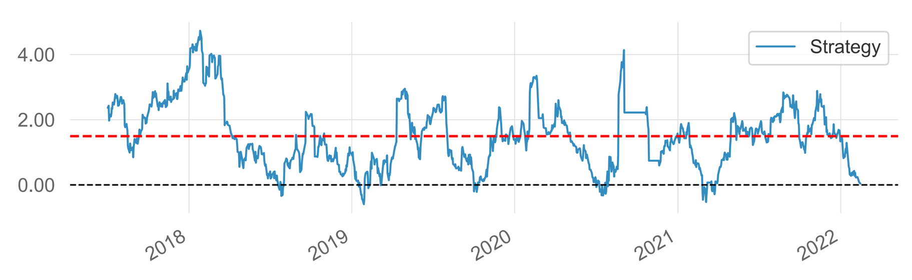
Rolling Beta to Benchmark



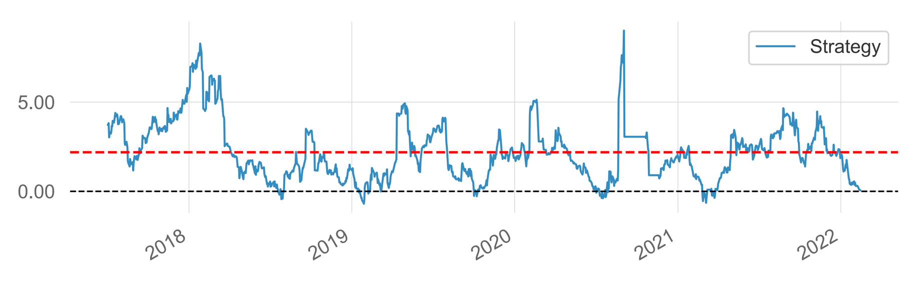
Rolling Volatility (6-Months)



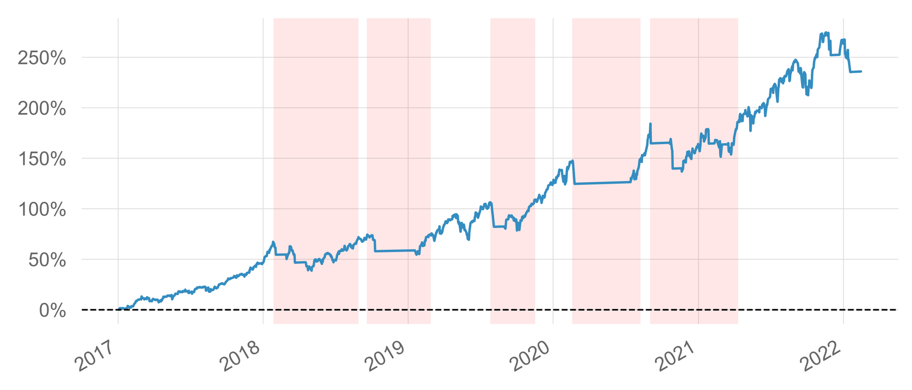
Rolling Sharpe (6-Months)



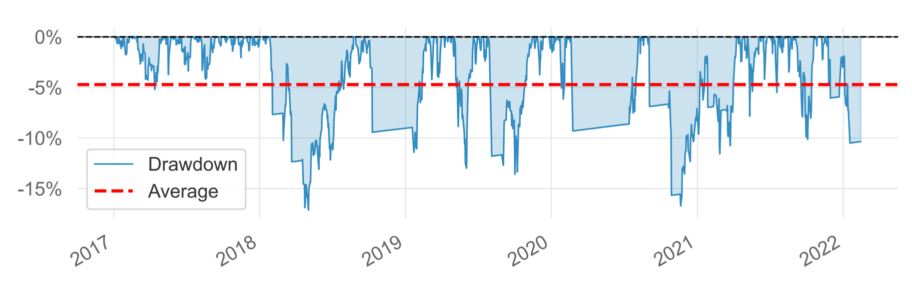
Rolling Sortino (6-Months)



Worst 5 Drawdown Periods



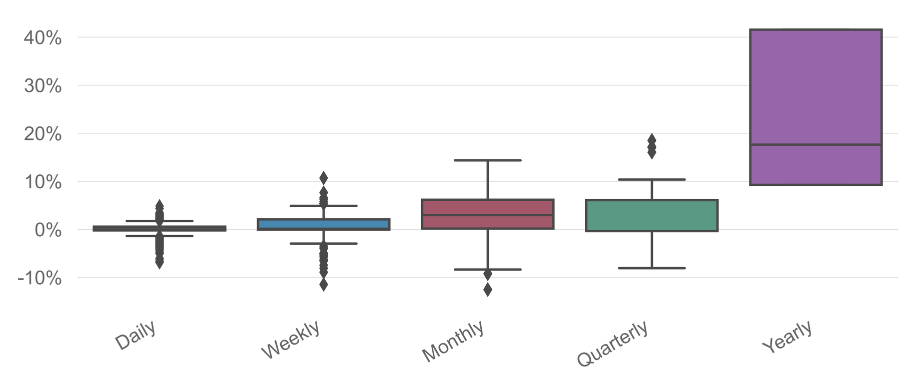
Underwater Plot



Monthly Returns (%)

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2017	2.01	7.99	0.19	1.95	2.79	1.23	4.13	0.51	4.04	4.74	6.17	2.41
2018	11.51	-4.44	-5.15	-4.11	4.82	1.10	7.48	6.44	1.17	-8.36	0.16	0.15
2019	2.66	6.53	3.53	8.30	-12.52	14.28	2.98	-8.91	3.87	4.32	7.34	5.84
2020	-0.20	0.27	0.17	0.16	0.16	0.17	4.82	14.36	-2.25	-9.54	2.48	7.48
2021	0.14	-4.94	5.50	10.75	1.17	4.48	4.83	5.98	-9.23	14.39	-1.73	3.24
2022	-7.66	0.08	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Return Quantiles



Key Performance Metrics

Metric	Strategy	Benchmark
Risk-Free Rate	0.0%	0.0%
Time in Market	100.0%	100.0%
Cumulative Return	235.92%	112.96%
CAGR ﹪	26.71%	15.92%
Sharpe	1.37	0.88
Smart Sharpe	1.36	0.87
Sortino	1.89	1.21
Smart Sortino	1.87	1.19
Sortino/√2	1.33	0.85
Smart Sortino/√2	1.32	0.84
Omega	1.33	1.33
Max Drawdown	-17.12%	-33.72%
Longest DD Days	218	203
Volatility (ann.)	18.52%	18.87%
R^2	0.24	0.24
Calmar	1.56	0.47
Skew	-1.11	-0.76
Kurtosis	6.12	17.73
Expected Daily %	0.09%	0.06%
Expected Monthly %	1.97%	1.23%
Expected Yearly %	22.38%	13.43%
Kelly Criterion	25.24%	26.48%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-1.82%	-1.89%
Expected Shortfall (cVaR)	-1.82%	-1.89%
Gain/Pain Ratio	0.33	0.2
Gain/Pain (1M)	1.64	1.25
Payoff Ratio	0.74	1.43
Profit Factor	1.33	1.2
Common Sense Ratio	1.53	1.01
CPC Index	0.67	0.97
Tail Ratio	1.15	0.84
Outlier Win Ratio	4.85	4.22
Outlier Loss Ratio	3.73	4.78
MTD	0.08%	-2.42%
3M	-9.42%	-5.72%
6M	-0.21%	-0.88%
YTD	-7.58%	-7.57%
1Y	25.25%	13.3%
3Y (ann.)	25.93%	18.95%
5Y (ann.)	25.57%	15.47%
10Y (ann.)	26.71%	15.92%
All-time (ann.)	26.71%	15.92%
Best Day	4.85%	9.06%
Worst Day	-6.88%	-10.94%
Best Month	14.39%	12.7%
Worst Month	-12.52%	-12.49%
Best Year	45.2%	31.22%
Worst Year	-7.58%	-7.57%
Avg. Drawdown	-2.34%	-1.55%
Avg. Drawdown Days	17	13
Recovery Factor	13.78	3.35
Ulcer Index	0.06	0.06
Serenity Index	3.6	2.23
Avg. Up Month	4.78%	3.41%
Avg. Down Month	-6.36%	-3.49%
Win Days %	68.09%	56.73%
Win Month %	79.03%	74.19%
Win Quarter %	80.95%	80.95%
Win Year %	83.33%	66.67%
Beta	0.48	-
Alpha	0.17	-

EOY Returns vs Benchmark

Year	Benchmark	Strategy	Multiplier	Won
2017	20.78%	45.20%	2.17	+
2018	-4.57%	9.26%	-2.03	+
2019	31.22%	41.57%	1.33	+
2020	18.33%	17.63%	0.96	-
2021	28.73%	37.59%	1.31	+
2022	-7.57%	-7.58%	1.00	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2018-01-29	2018-08-27	-17.12%	210
2020-09-03	2021-04-09	-16.71%	218
2019-07-29	2019-11-15	-13.59%	109
2019-05-01	2019-06-20	-12.97%	50
2018-09-21	2019-02-25	-11.41%	157
2021-11-19	2022-02-14	-10.49%	87
2021-09-03	2021-10-20	-10.12%	47
2020-02-20	2020-08-06	-9.31%	168
2021-05-10	2021-06-04	-7.82%	25
2020-01-21	2020-02-05	-6.14%	15