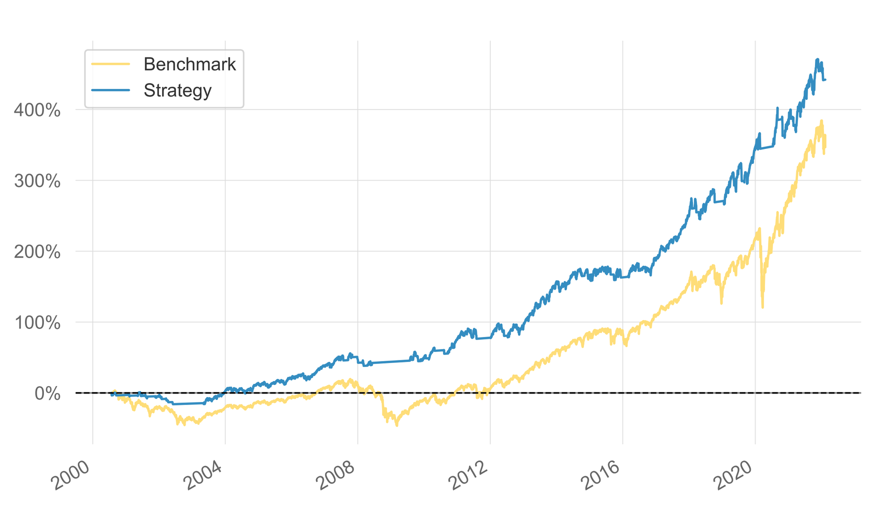
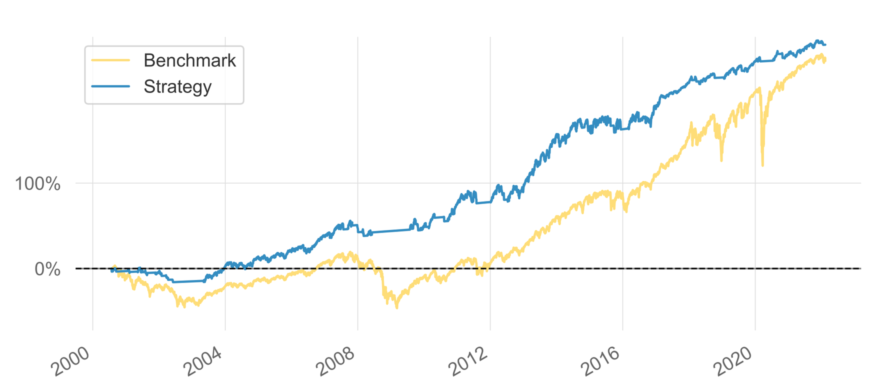
Strategy Tearsheet
25 Jul, 2000 - 11 Feb, 2022

Generated by QuantStats (v. 0.0.48)

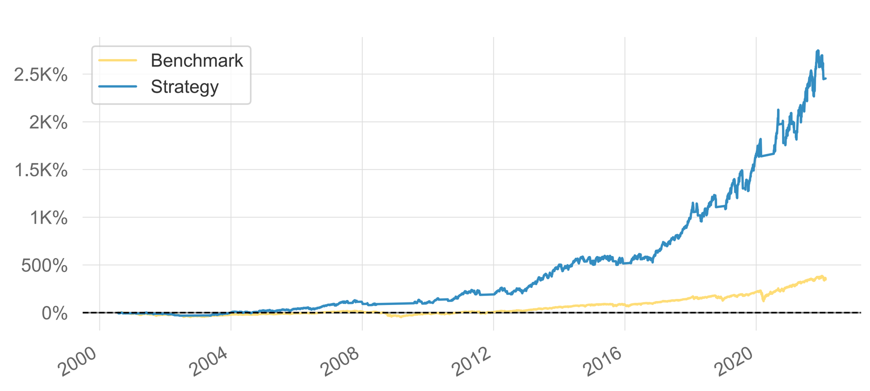
Cumulative Returns vs Benchmark



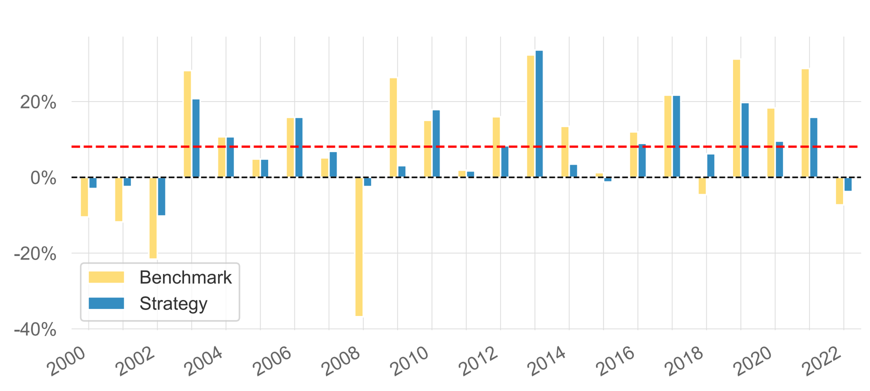
Cumulative Returns vs Benchmark (Log Scaled)



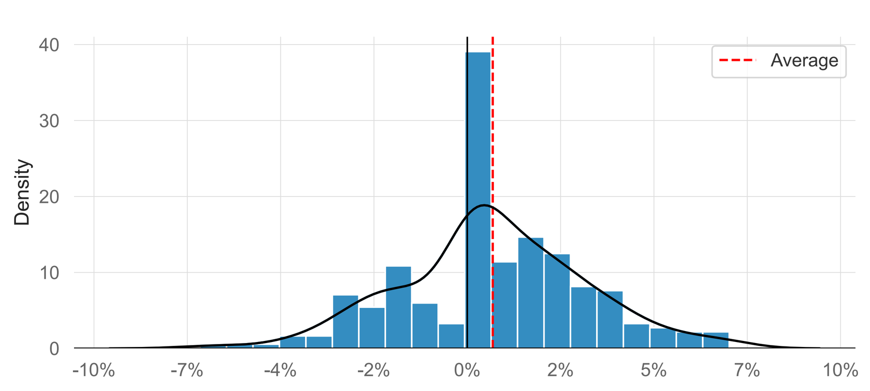
Cumulative Returns vs Benchmark (Volatility Matched)



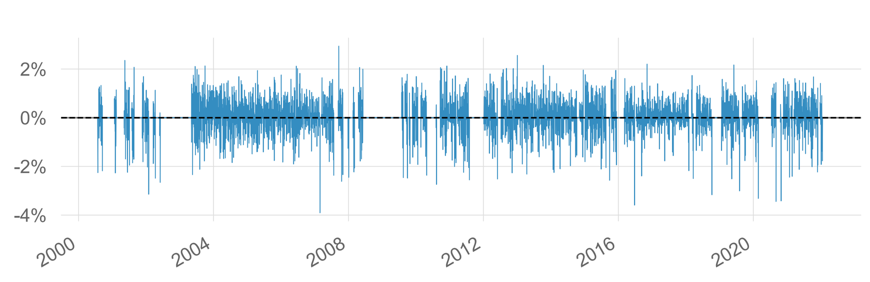
EOY Returns vs Benchmark



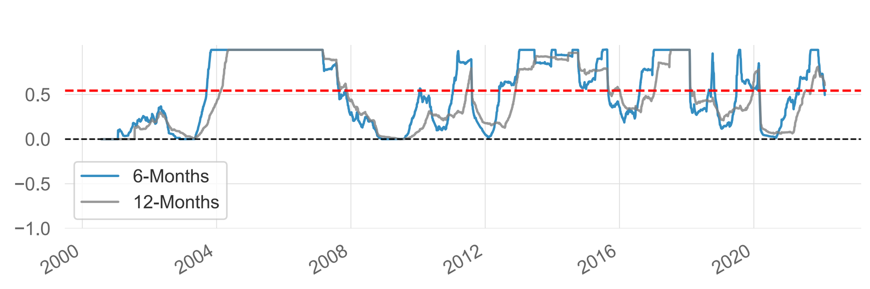
Distribution of Monthly Returns



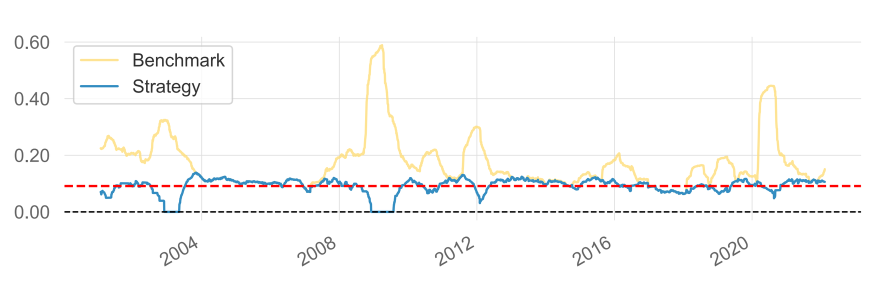
Daily Returns



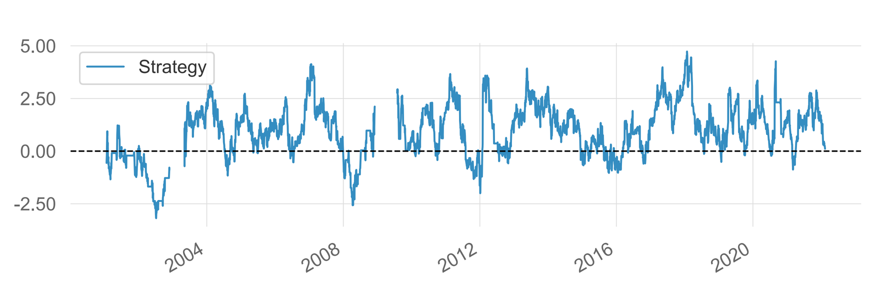
Rolling Beta to Benchmark



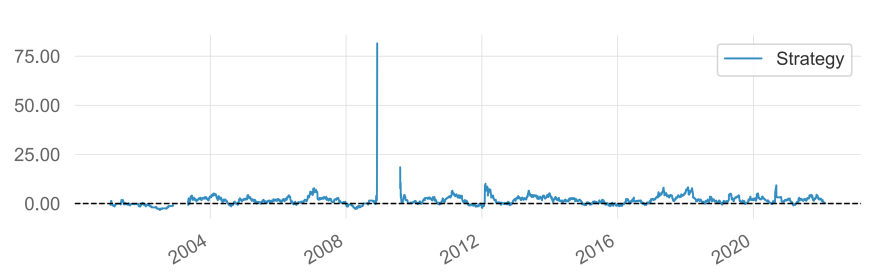
Rolling Volatility (6-Months)



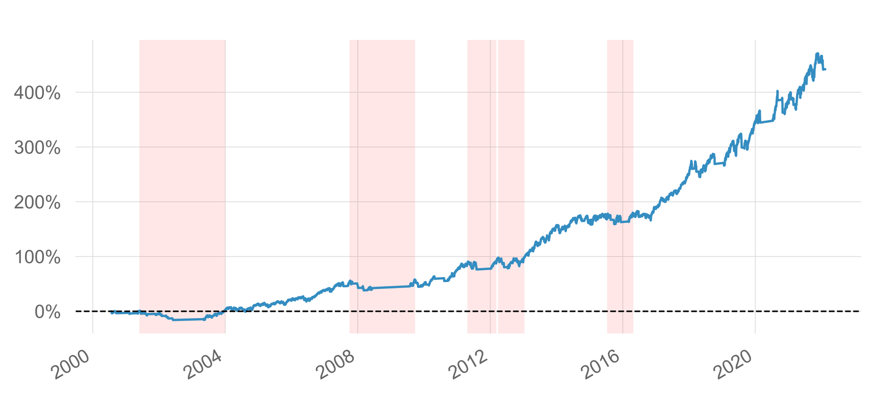
Rolling Sharpe (6-Months)



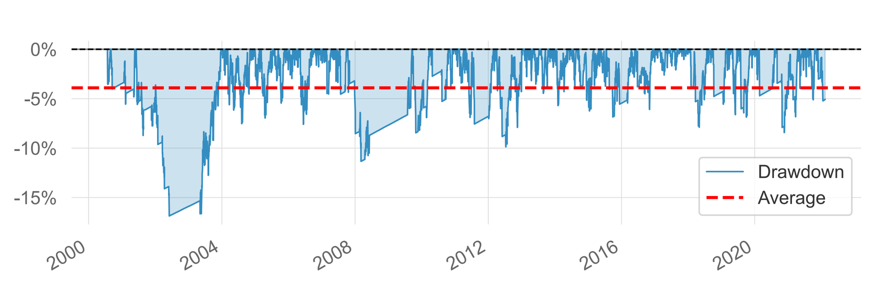
Rolling Sortino (6-Months)



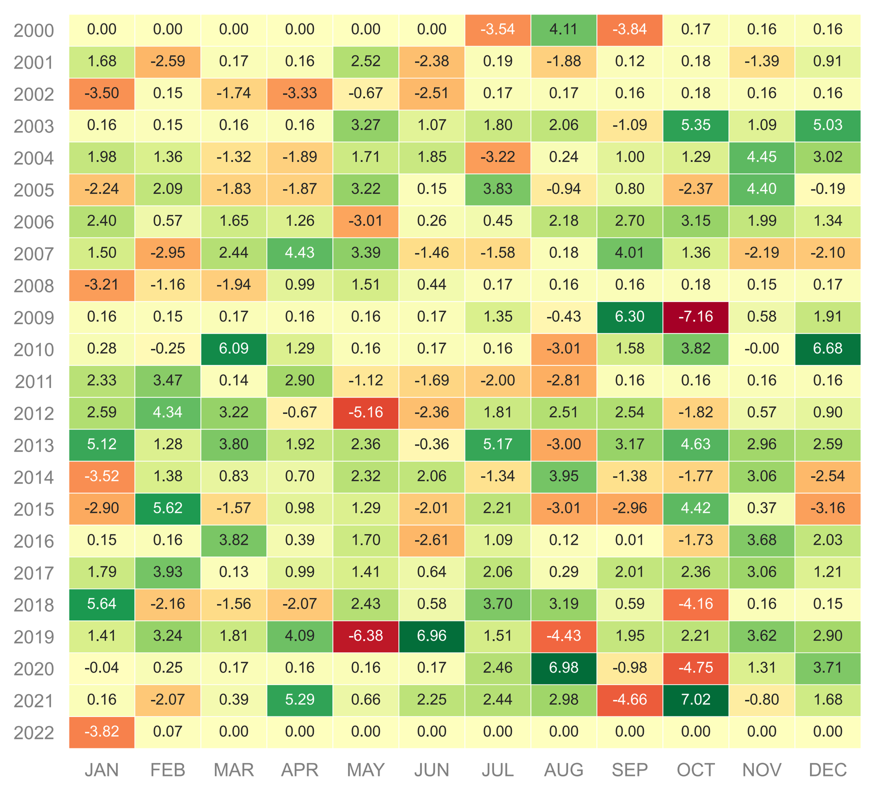
Worst 5 Drawdown Periods



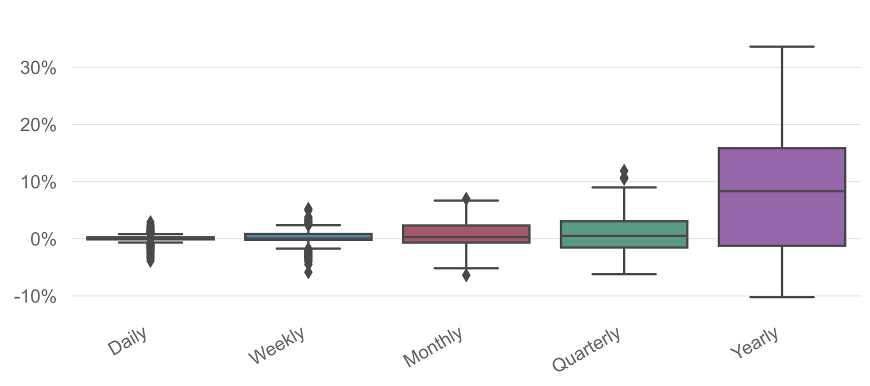
Underwater Plot



Monthly Returns (%)



Return Quantiles



Key Performance Metrics

Metric	Strategy	Benchmark
Risk-Free Rate	0.0%	0.0%
Time in Market	100.0%	100.0%
Cumulative Return	442.15%	346.78%
CAGR ﹪	8.15%	7.19%
Sharpe	0.87	0.45
Smart Sharpe	0.84	0.44
Sortino	1.21	0.64
Smart Sortino	1.17	0.62
Sortino/√2	0.86	0.45
Smart Sortino/√2	0.82	0.44
Omega	1.2	1.2
Max Drawdown	-16.86%	-55.19%
Longest DD Days	929	2241
Volatility (ann.)	9.53%	19.46%
R^2	0.24	0.24
Calmar	0.48	0.13
Skew	-0.61	-0.02
Kurtosis	4.13	12.91
Expected Daily %	0.03%	0.03%
Expected Monthly %	0.65%	0.58%
Expected Yearly %	7.63%	6.72%
Kelly Criterion	24.01%	21.58%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-0.95%	-1.98%
Expected Shortfall (cVaR)	-0.95%	-1.98%
Gain/Pain Ratio	0.2	0.09
Gain/Pain (1M)	1.1	0.56
Payoff Ratio	0.65	1.35
Profit Factor	1.2	1.09
Common Sense Ratio	1.23	0.97
CPC Index	0.54	0.81
Tail Ratio	1.03	0.88
Outlier Win Ratio	8.71	3.29
Outlier Loss Ratio	4.75	3.15
MTD	0.07%	-2.1%
3M	-3.84%	-4.66%
6M	0.79%	-0.08%
YTD	-3.75%	-7.26%
1Y	11.26%	14.42%
3Y (ann.)	12.89%	19.63%
5Y (ann.)	12.8%	15.77%
10Y (ann.)	11.17%	14.7%
All-time (ann.)	8.15%	7.19%
Best Day	2.94%	14.52%
Worst Day	-3.91%	-10.94%
Best Month	7.02%	12.7%
Worst Month	-7.16%	-16.52%
Best Year	33.61%	32.31%
Worst Year	-10.21%	-36.79%
Avg. Drawdown	-1.47%	-1.9%
Avg. Drawdown Days	28	30
Recovery Factor	26.22	6.28
Ulcer Index	0.06	0.17
Serenity Index	4.63	0.75
Avg. Up Month	2.14%	3.19%
Avg. Down Month	-2.45%	-2.87%
Win Days %	70.16%	54.92%
Win Month %	72.69%	63.71%
Win Quarter %	72.41%	71.26%
Win Year %	73.91%	73.91%
Beta	0.24	-
Alpha	0.06	-

EOY Returns vs Benchmark

Year	Benchmark	Strategy	Multiplier	Won
2000	-10.45%	-2.95%	0.28	+
2001	-11.76%	-2.42%	0.21	+
2002	-21.58%	-10.21%	0.47	+
2003	28.18%	20.76%	0.74	-
2004	10.70%	10.70%	1.00	+
2005	4.83%	4.83%	1.00	-
2006	15.85%	15.85%	1.00	+
2007	5.15%	6.86%	1.33	+
2008	-36.79%	-2.44%	0.07	+
2009	26.35%	3.08%	0.12	-
2010	15.06%	17.88%	1.19	+
2011	1.89%	1.69%	0.89	-
2012	15.99%	8.33%	0.52	-
2013	32.31%	33.61%	1.04	+
2014	13.46%	3.48%	0.26	-
2015	1.23%	-1.23%	-0.99	-
2016	12.00%	8.96%	0.75	-
2017	21.71%	21.70%	1.00	-
2018	-4.57%	6.23%	-1.36	+
2019	31.22%	19.74%	0.63	-
2020	18.33%	9.56%	0.52	-
2021	28.73%	15.85%	0.55	-
2022	-7.26%	-3.75%	0.52	+

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2001-06-06	2003-12-22	-16.86%	929
2007-10-10	2009-09-16	-11.34%	707
2012-04-03	2013-01-04	-9.87%	276
2009-09-23	2010-04-01	-8.46%	190
2020-09-03	2021-04-16	-8.43%	225
2018-01-29	2018-07-25	-7.89%	177
2006-05-10	2006-09-13	-7.59%	126
2011-05-02	2012-02-28	-7.56%	302
2004-03-08	2004-11-04	-7.53%	241
2005-03-08	2005-07-11	-6.96%	125