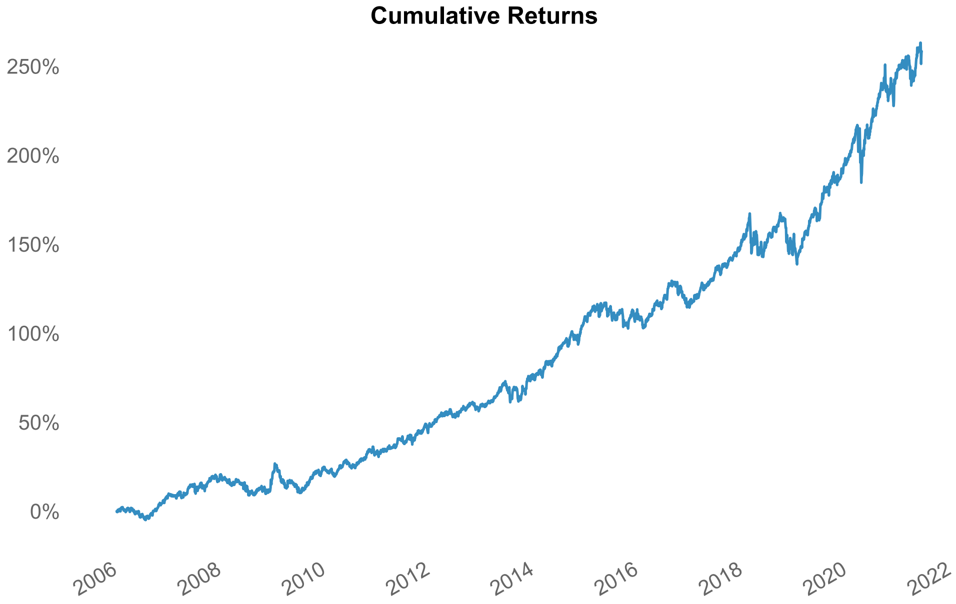
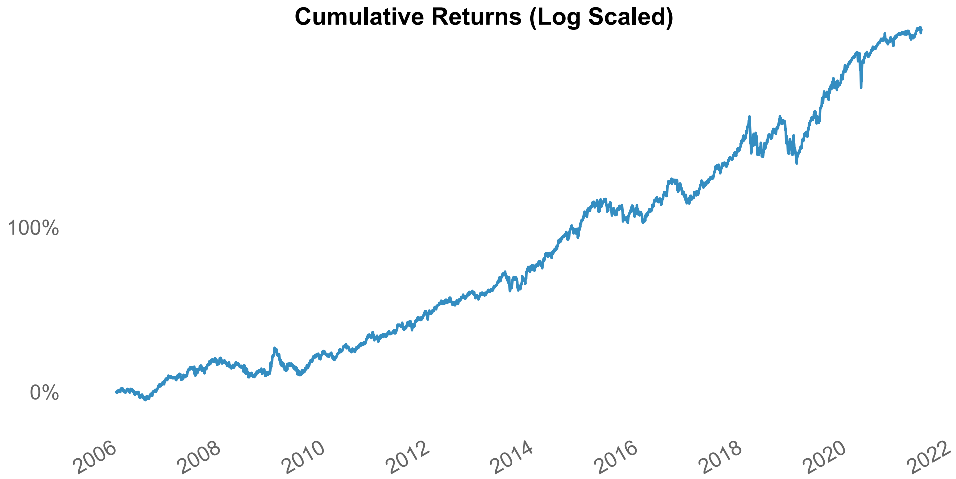
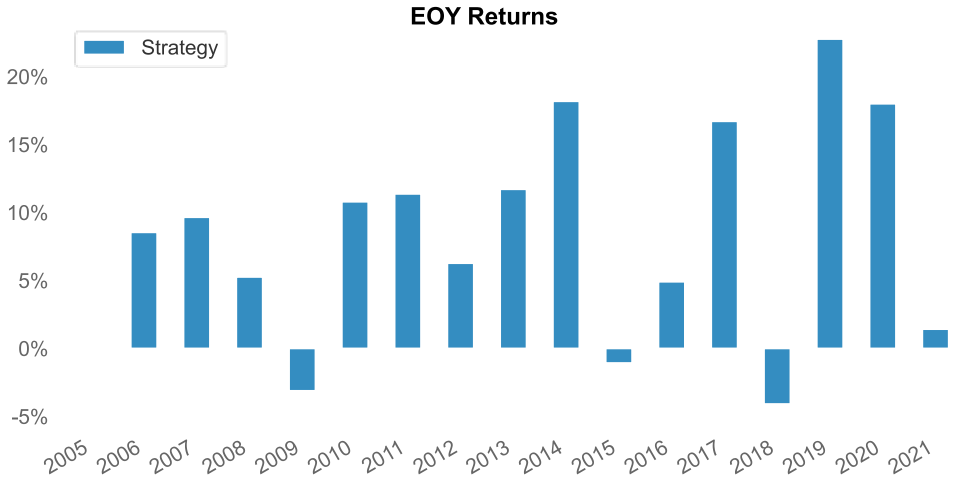
AssetAllocation_SWAN

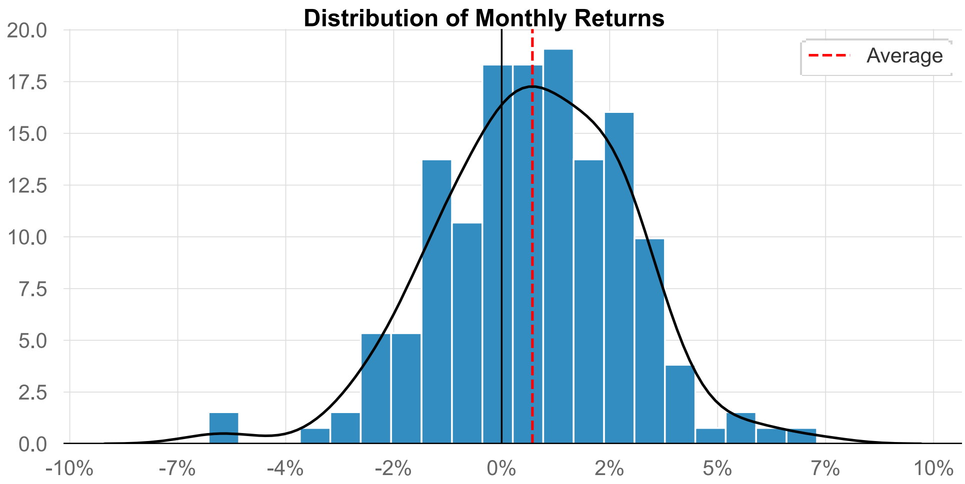
6 Dec, 2005 - 16 May, 2021

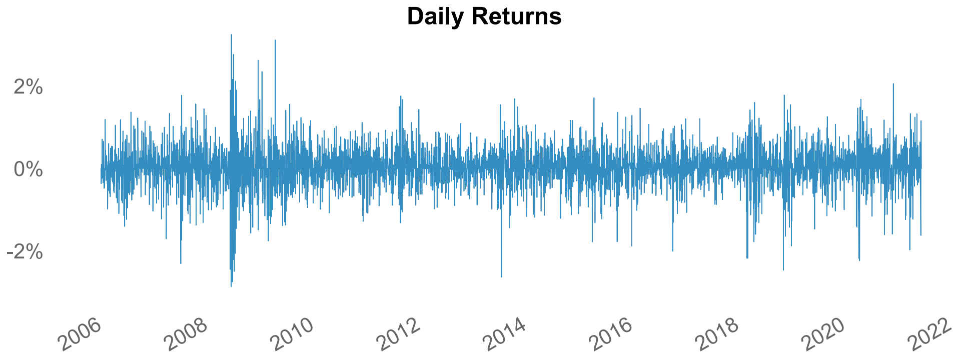
Generated by QuantStats (v. 0.0.26)

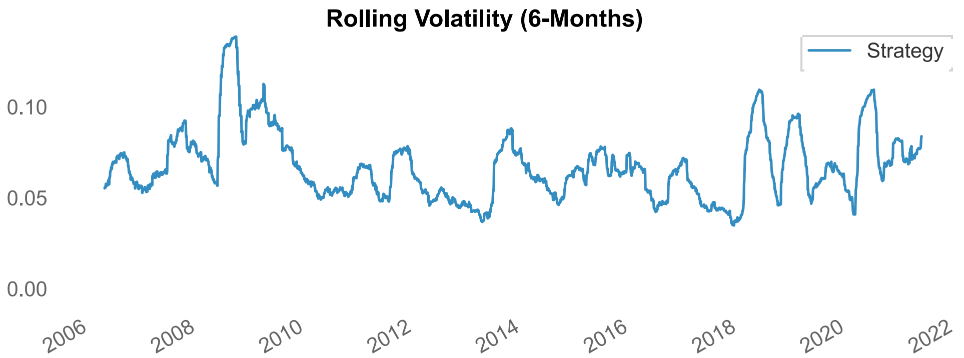


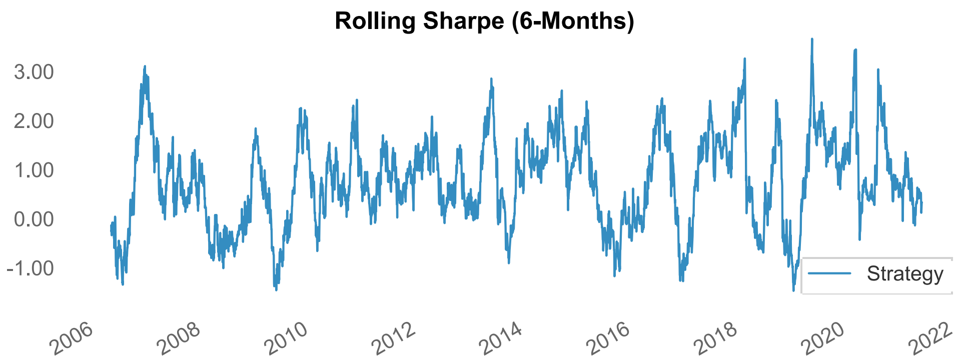


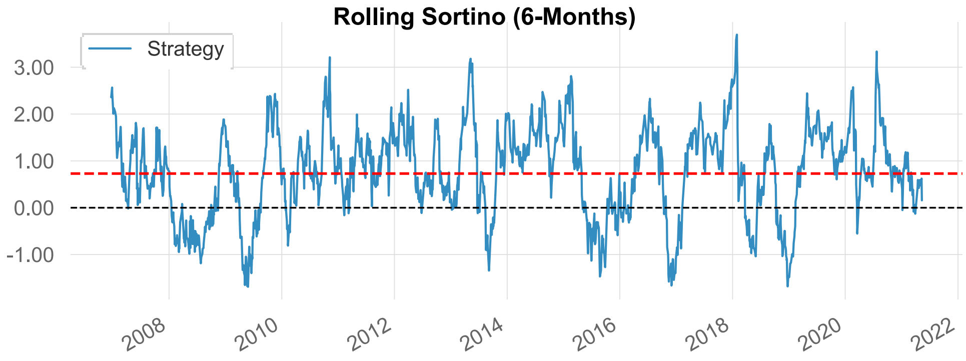


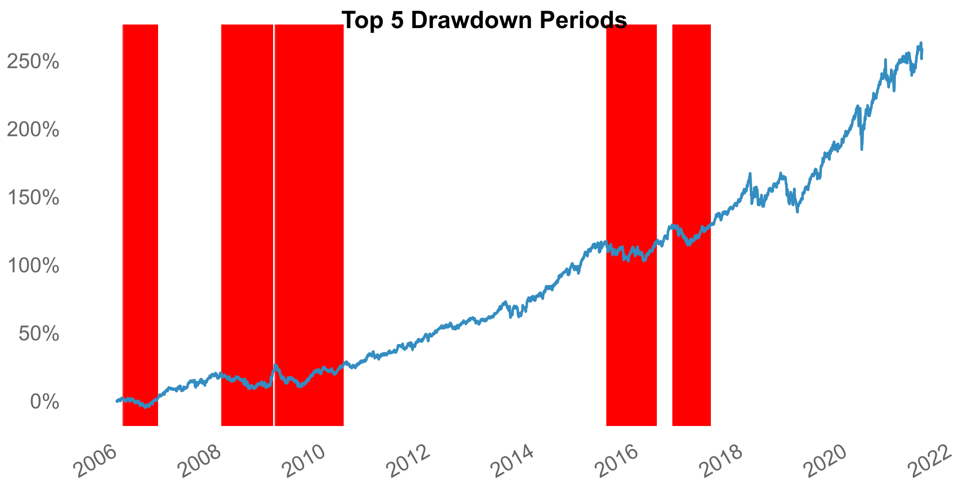

Distribution of Monthly Returns
Average
20.0
17.5
15.0
12.5
10.0
7.5
5.0
2.5
0.0
-10%
-7%
-4%
-2%
0%
2%
5%
7%
10%

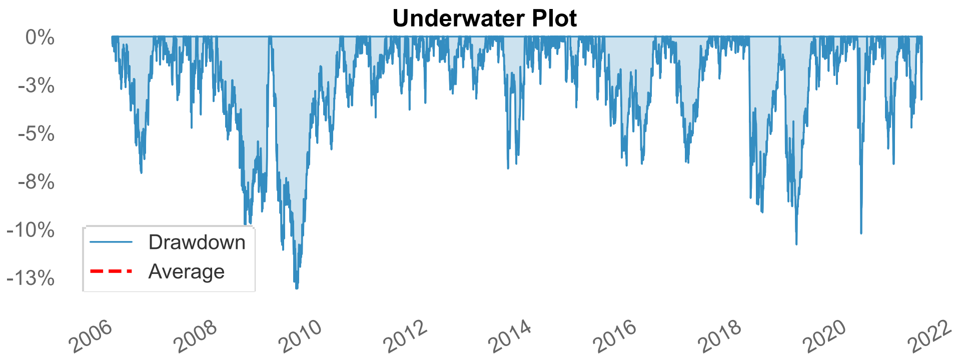

Daily Returns
2%
0%
-2%
2006
2008
2010
2012
2014
2016
2018
2020
2022


Rolling Volatility (6-Months)
Strategy
0.10
0.05
0.00
2006
2008
2010
2012
2014
2016
2018
2020
2022


Rolling Sharpe (6-Months)
3.00
2.00
1.00
0.00
-1.00
Strategy
2006
2008
2010
2012
2014
2016
2018
2020
2022


Rolling Sortino (6-Months)
Strategy
3.00
2.00
1.00
0.00
-1.00
2008
2010
2012
2014
2016
2018
2020
2022

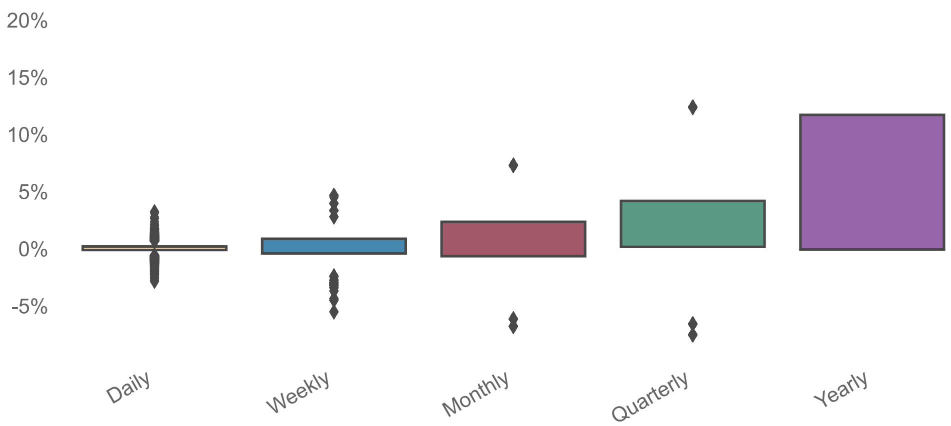

Top 5 Drawdown Periods
250%
200%
150%
100%
50%
0%
2006
2008
2010
2012
2014
2016
2018
2020
2022


Underwater Plot
0%
-3%
-5%
-8%
-10%
-13%
Drawdown
Average
2006
2008
2010
2012
2014
2016
2018
2020
2022

Monthly Returns (%)

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2005	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	-0.07
2006	0.64	0.68	-1.15	-0.57	-2.16	-0.44	1.29	2.65	2.66	2.60	2.53	-0.36
2007	0.18	0.12	0.17	3.89	1.45	-1.73	0.22	2.15	1.98	1.94	0.33	-1.30
2008	-1.61	-0.49	0.32	-1.18	-1.60	-3.16	0.49	1.59	-0.80	-0.91	7.30	5.70
2009	-6.78	-2.90	3.21	-2.01	-1.07	-0.74	3.20	2.59	2.44	-1.49	3.67	-2.68
2010	-0.54	1.11	2.36	2.69	-2.22	-0.07	1.96	1.54	2.66	0.51	-0.97	1.40
2011	-0.07	1.96	-0.22	3.08	0.85	-1.82	2.36	0.17	0.63	2.41	0.26	1.31
2012	1.85	1.45	0.38	1.28	-1.67	0.61	2.28	0.30	0.63	-1.46	0.92	-0.39
2013	1.03	1.53	2.11	2.57	-1.20	-3.00	2.92	-3.06	2.92	3.79	1.37	0.43
2014	0.06	3.42	-0.01	1.30	3.15	1.14	-0.83	4.33	-1.95	2.73	3.43	0.26
2015	2.10	0.51	-0.65	-0.39	0.02	-2.63	2.54	-3.52	-0.41	3.55	-0.31	-1.64
2016	-0.24	1.06	3.08	-0.29	0.88	3.06	2.53	-0.94	-0.59	-2.95	-1.49	0.88
2017	1.07	3.09	-0.01	1.31	1.88	0.11	1.25	1.40	0.33	1.56	2.58	1.03
2018	3.45	-4.16	-1.69	-1.29	2.64	1.15	1.83	2.92	-0.93	-6.14	2.36	-3.74
2019	3.77	1.15	3.27	2.29	-2.27	5.49	0.57	2.71	0.15	0.94	2.17	0.67
2020	2.95	-1.19	-1.25	4.59	1.71	1.39	3.79	2.21	-2.56	-2.30	6.10	1.63
2021	-1.47	-1.44	0.46	4.29	-0.32	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Return Quantiles



Key Performance Metrics

Metric	Strategy
Risk-Free Rate	0.0%
Time in Market	69.0%
Cumulative Return	258.37%
CAGR%	8.61%
Sharpe	0.85
Sortino	1.23
Max Drawdown	-13.09%
Longest DD Days	480
Volatility (ann.)	6.97%
Calmar	0.66
Skew	-0.18
Kurtosis	5.71
Expected Daily %	0.02%

Metric	Strategy
Expected Monthly %	0.69%
Expected Yearly %	7.8%
Kelly Criterion	8.83%
Risk of Ruin	0.0%
Daily Value-at-Risk	-0.7%
Expected Shortfall (cVaR)	-0.7%
Payoff Ratio	0.99
Profit Factor	1.19
Common Sense Ratio	1.26
CPC Index	0.64
Tail Ratio	1.05
Outlier Win Ratio	5.77
Outlier Loss Ratio	3.23
MTD	-0.32%
3M	0.8%
6M	4.27%
YTD	1.42%
1Y	15.13%
3Y (ann.)	13.08%
5Y (ann.)	10.65%
10Y (ann.)	9.83%
All-time (ann.)	8.61%
Best Day	3.25%
Worst Day	-2.87%
Best Month	7.3%
Worst Month	-6.78%
Best Year	22.76%
Worst Year	-4.09%
Avg. Drawdown	-1.19%
Avg. Drawdown Days	21
Recovery Factor	19.74
Ulcer Index	inf
Avg. Up Month	1.95%
Avg. Down Month	-1.54%
Win Days %	54.66%
Win Month %	64.52%
Win Quarter %	76.19%
Win Year %	76.47%

EOY Returns

Year	Return	Cumulative
2005	-0.05%%	-0.07%
2006	8.48%%	8.54%
2007	9.63%%	9.65%
2008	5.92%%	5.26%
2009	-2.74%%	-3.12%

Year	Return	Cumulative
2010	10.5%%	10.79%
2011	11.06%%	11.37%
2012	6.24%%	6.27%
2013	11.4%%	11.71%
2014	16.96%%	18.18%
2015	-0.74%%	-1.07%
2016	5.04%%	4.91%
2017	15.59%%	16.71%
2018	-3.6%%	-4.09%
2019	20.75%%	22.76%
2020	17.06%%	18.0%
2021	1.59%%	1.42%

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2008-12-19	2010-04-13	-13.09%	480
2018-08-30	2019-04-23	-10.79%	236
2020-02-21	2020-04-29	-10.22%	68
2007-12-07	2008-12-02	-9.76%	361
2018-01-29	2018-08-29	-9.13%	212
2006-01-17	2006-09-21	-7.08%	247
2013-05-22	2013-10-22	-6.85%	153
2015-04-27	2016-04-13	-6.70%	352
2020-09-03	2020-12-28	-6.61%	116
2016-08-01	2017-04-24	-6.55%	266