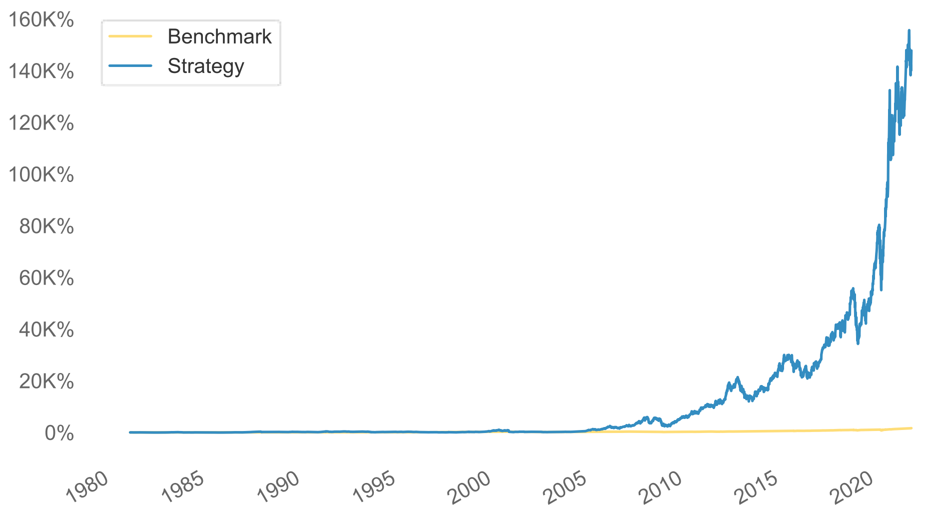
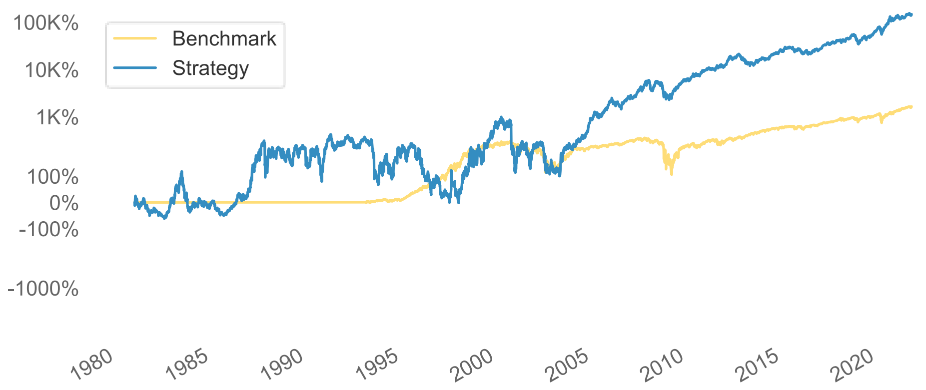
Strategy Tearsheet
12 Dec, 1980 - 19 Oct, 2021

Generated by QuantStats (v. 0.0.43)

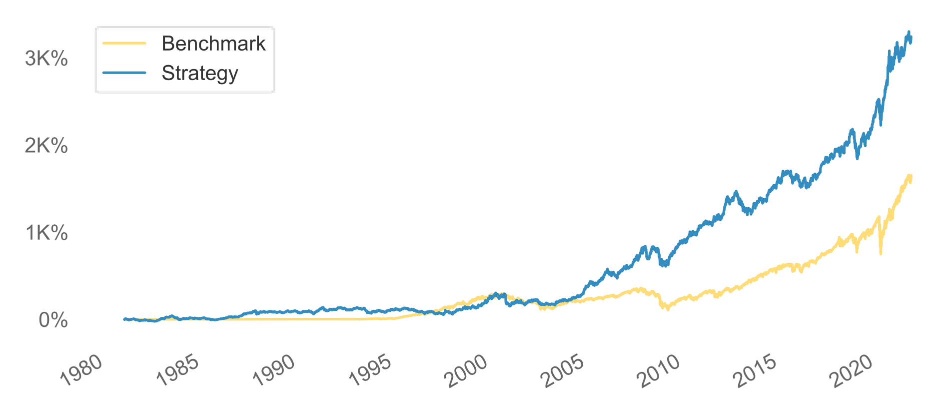
Cumulative Returns vs Benchmark



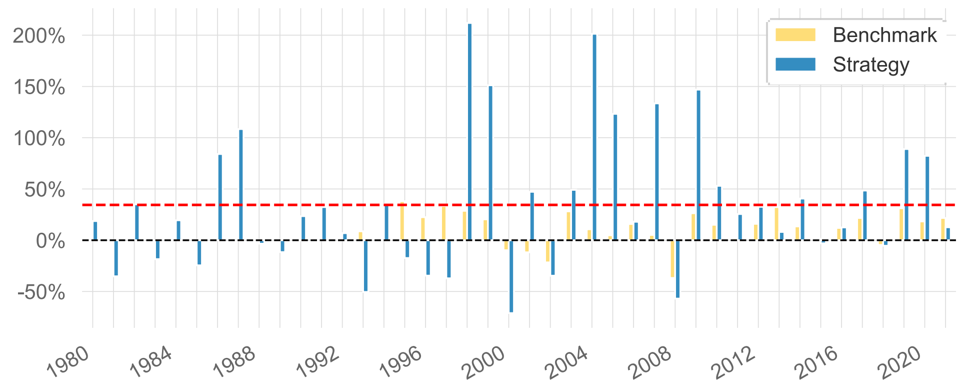
Cumulative Returns vs Benchmark (Log Scaled)



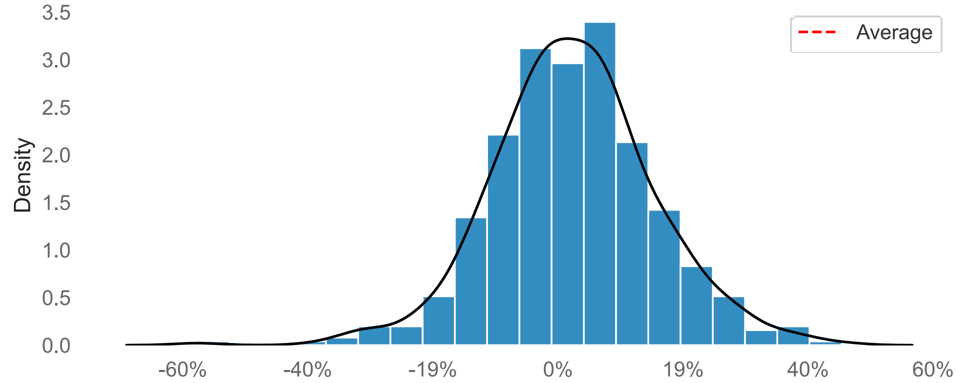
Cumulative Returns vs Benchmark (Volatility Matched)



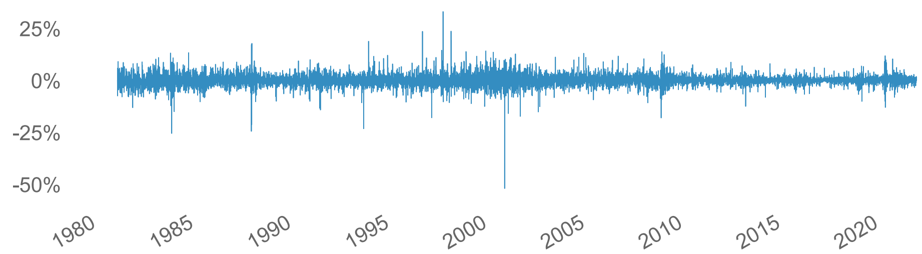
EOY Returns vs Benchmark



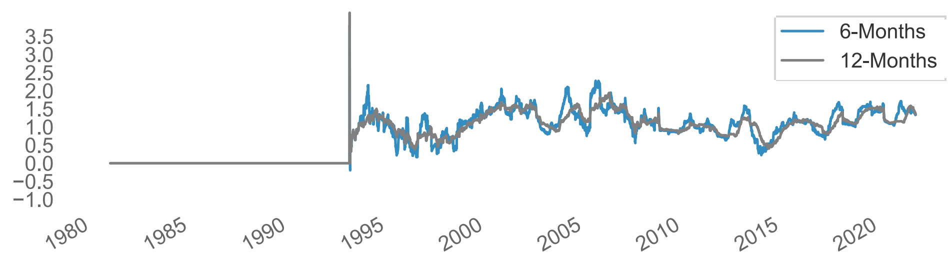
Distribution of Monthly Returns



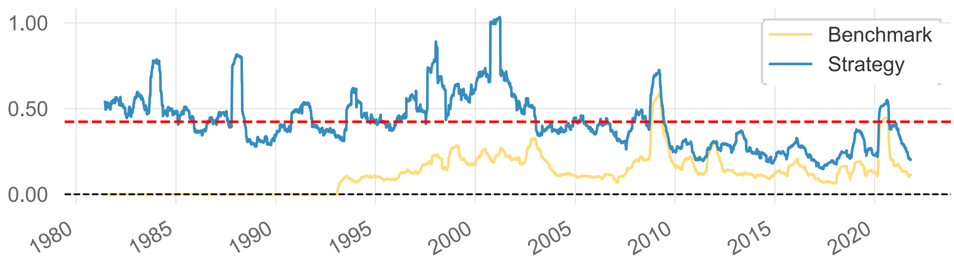
Daily Returns



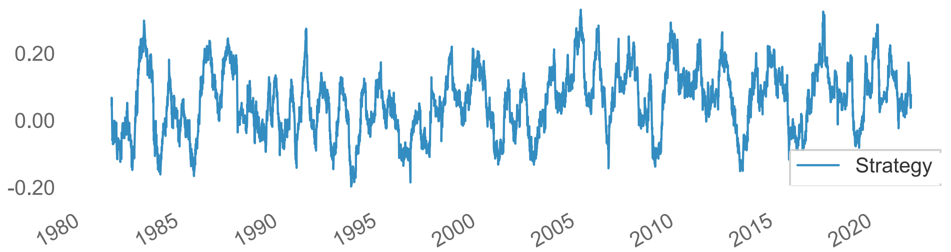
Rolling Beta to Benchmark



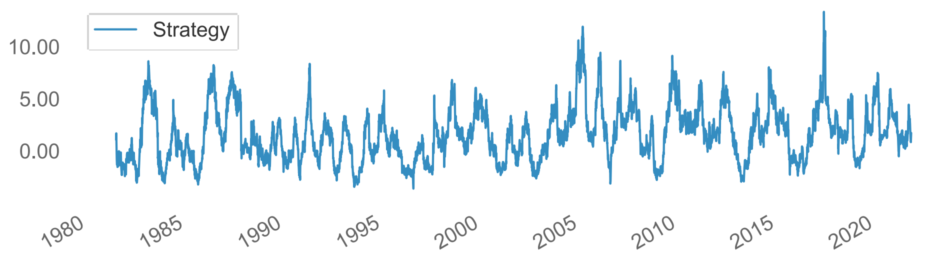
Rolling Volatility (6-Months)



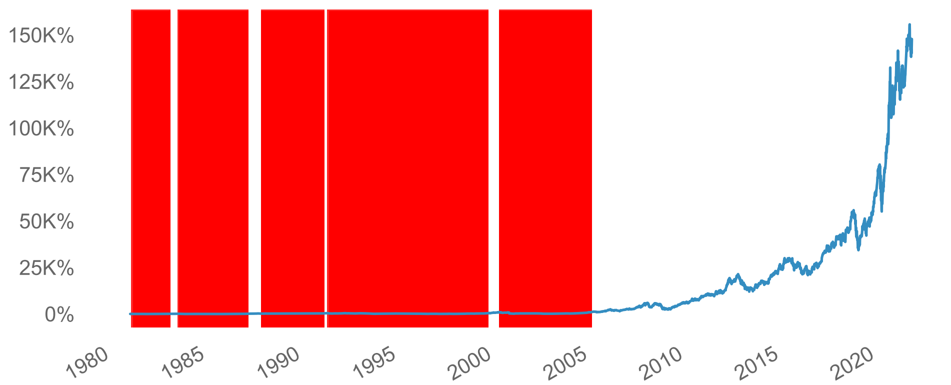
Rolling Sharpe (6-Months)



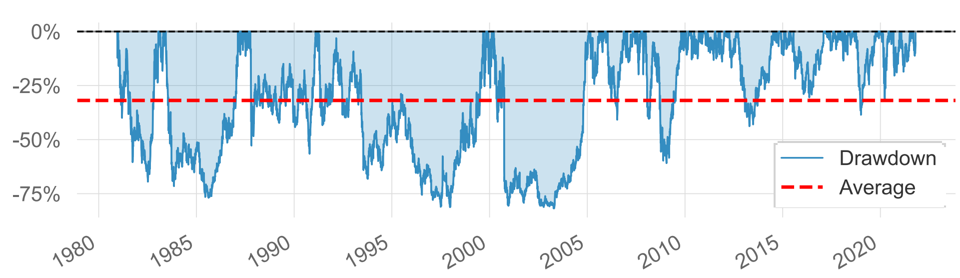
Rolling Sortino (6-Months)



Worst 5 Drawdown Periods



Underwater Plot

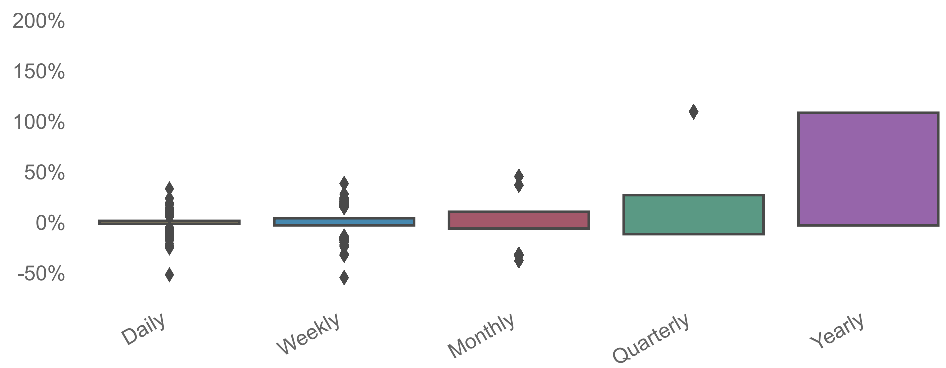


Monthly Returns (%)

1980	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	18.70
1981	-17.22	-6.19	-7.55	15.82	16.74	-21.51	-3.85	-19.50	-24.22	31.15	-6.88	18.79
1982	-7.91	-10.43	-7.53	-12.59	-5.08	-8.93	5.88	33.33	1.39	39.04	25.62	-6.27
1983	36.82	11.62	-7.40	19.53	14.36	-15.37	-28.64	6.81	-37.92	-2.16	-9.94	19.63
1984	1.54	6.06	-5.71	26.77	-6.37	-9.79	-3.77	3.92	-5.19	-0.99	-0.50	17.68
1985	-0.43	-14.66	-10.61	-3.95	-18.24	3.60	-11.80	-5.51	5.00	18.25	8.05	9.32
1986	5.11	8.11	13.00	7.08	22.31	-3.04	-12.89	18.40	-9.46	3.36	15.52	1.25
1987	37.04	26.13	-7.86	22.87	-0.16	2.53	1.85	31.08	4.63	-31.64	-14.38	27.27
1988	-1.19	3.82	-6.98	2.50	1.42	11.45	-4.05	-9.97	8.46	-10.69	-2.33	6.98
1989	-6.21	-3.71	-1.72	9.47	22.70	-13.61	-3.64	12.22	0.00	4.49	-4.60	-20.34
1990	-3.55	0.32	18.38	-2.17	5.05	8.48	-6.15	-11.64	-21.62	6.03	19.91	17.01
1991	29.07	3.37	18.78	-19.12	-14.33	-11.70	11.45	14.85	-6.60	4.04	-1.22	11.08
1992	14.86	4.44	-13.70	3.22	-0.62	-19.50	-2.60	-1.34	-1.90	16.34	9.76	3.91
1993	-0.42	-10.73	-2.83	-0.49	10.72	-30.24	-29.75	-4.08	-11.79	31.55	2.81	-7.14
1994	11.97	11.85	-8.90	-9.77	-2.11	-9.40	27.12	7.79	-6.91	28.20	-13.49	4.70
1995	3.53	-1.90	-10.76	8.51	8.96	11.73	-3.10	-4.18	-13.37	-2.52	5.32	-16.39
1996	-13.33	-0.45	-10.68	-0.76	7.18	-19.62	4.76	10.23	-8.51	3.66	4.89	-13.47
1997	-20.36	-2.26	12.31	-6.85	-2.21	-14.29	22.81	24.29	-0.29	-21.47	4.22	-26.06
1998	39.52	29.01	16.40	-0.45	-2.74	7.75	20.70	-9.93	22.24	-2.62	-13.97	28.18
1999	0.61	-15.48	3.23	28.00	-4.21	5.11	20.24	17.17	-2.97	26.55	22.15	5.04
2000	0.91	10.48	18.48	-8.65	-32.29	24.70	-2.98	19.93	-57.74	-24.03	-15.65	-9.85
2001	45.38	-15.61	20.93	15.50	-21.73	16.54	-19.18	-1.28	-16.39	13.22	21.30	2.82
2002	12.88	-12.22	9.08	2.53	-4.00	-23.95	-13.88	-3.34	-1.69	10.83	-3.55	-7.55
2003	0.21	4.53	-5.80	0.57	26.23	6.18	10.60	7.26	-8.36	10.47	-8.65	2.20
2004	5.57	6.03	13.04	-4.66	8.84	15.97	-0.61	6.65	12.35	35.23	27.96	-3.95
2005	19.41	16.67	-7.11	-13.46	10.26	-7.42	15.87	9.94	14.33	7.42	17.76	6.00
2006	5.04	-9.30	-8.42	12.23	-15.09	-4.18	18.67	-0.16	13.46	5.33	13.05	-7.44
2007	1.05	-1.31	9.81	7.42	21.43	0.70	7.96	5.10	10.82	23.77	-4.07	8.70
2008	-31.66	-7.64	14.78	21.22	8.51	-11.29	-5.07	6.66	-32.96	-5.34	-13.87	-7.90
2009	5.60	-0.91	17.70	19.70	7.93	4.87	14.72	2.95	10.19	1.70	6.05	5.41
2010	-8.86	6.54	14.85	11.10	-1.61	-2.08	2.27	-5.50	16.72	6.07	3.38	3.67
2011	5.20	4.09	-1.33	0.46	-0.66	-3.50	16.33	-1.45	-0.91	6.15	-5.58	5.97
2012	12.71	18.83	10.53	-2.60	-1.07	1.09	4.58	9.39	0.28	-10.76	-1.24	-9.07
2013	-14.41	-2.53	0.29	0.03	2.24	-11.83	14.12	8.38	-2.15	9.64	7.01	0.89
2014	-10.77	5.75	2.00	9.94	7.87	2.77	2.87	7.75	-1.71	7.20	10.60	-7.19
2015	6.14	10.08	-3.14	0.58	4.53	-3.72	-3.29	-6.62	-2.18	8.34	-0.58	-11.02
2016	-7.52	-0.13	12.72	-13.99	7.18	-4.27	9.01	2.37	6.55	0.43	-2.16	4.80

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2017	4.77	13.38	4.87	-0.01	6.78	-5.72	3.27	10.70	-6.02	9.68	2.03	-1.52
2018	-1.06	6.82	-5.81	-1.50	13.51	-0.94	2.80	20.04	-0.83	-3.05	-18.12	-11.67
2019	5.52	4.48	9.70	5.64	-12.42	13.05	7.64	-1.65	7.30	11.07	7.76	9.88
2020	5.40	-11.47	-6.98	15.54	8.51	14.74	16.51	21.66	-10.25	-6.00	9.55	11.46
2021	-0.55	-7.97	0.73	7.62	-5.05	9.91	6.50	4.25	-6.80	5.13	0.00	0.00

Return Quantiles



Key Performance Metrics

Metric	Strategy	Benchmark
Risk-Free Rate	0.0%	0.0%
Time in Market	97.0%	70.0%
Cumulative Return	147,772.68%	1,652.28%
CAGR﹪	19.55%	7.26%
Sharpe	0.63	0.52
Smart Sharpe	0.61	0.52
Sortino	0.91	0.74
Smart Sortino	0.9	0.73
Sortino/√2	0.65	0.53
Smart Sortino/√2	0.63	0.52
Omega	1.12	1.12
Max Drawdown	-81.8%	-55.19%
Longest DD Days	3074	2404
Volatility (ann.)	45.17%	15.71%
R^2	0.14	0.14
Calmar	0.24	0.13
Skew	-0.38	-0.02
Kurtosis	18.09	18.55
Expected Daily %	0.07%	0.03%
Expected Monthly %	1.5%	0.58%
Expected Yearly %	18.98%	7.06%
Kelly Criterion	1.07%	5.37%

Metric	Strategy	Benchmark
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-4.57%	-1.6%
Expected Shortfall (cVaR)	-4.57%	-1.6%
Gain/Pain Ratio	0.12	0.13
Gain/Pain (1M)	0.62	0.83
Payoff Ratio	0.96	0.92
Profit Factor	1.12	1.13
Common Sense Ratio	1.24	1.09
CPC Index	0.56	0.57
Tail Ratio	1.11	0.96
Outlier Win Ratio	2.8	12.8
Outlier Loss Ratio	2.55	6.17
MTD	5.13%	5.01%
3M	1.77%	4.81%
6M	11.24%	8.7%
YTD	12.64%	21.71%
1Y	25.79%	31.59%
3Y (ann.)	41.04%	19.85%
5Y (ann.)	40.2%	18.16%
10Y (ann.)	28.59%	16.02%
All-time (ann.)	19.55%	7.26%
Best Day	33.23%	14.52%
Worst Day	-51.87%	-10.94%
Best Month	45.38%	12.7%
Worst Month	-57.74%	-16.52%
Best Year	211.9%	38.05%
Worst Year	-71.06%	-36.79%
Avg. Drawdown	-6.52%	-1.88%
Avg. Drawdown Days	62	26
Recovery Factor	1806.48	29.94
Ulcer Index	0.4	0.13
Serenity Index	142.41	5.23
Avg. Up Month	10.76%	3.68%
Avg. Down Month	-9.55%	-4.04%
Win Days %	51.49%	54.54%
Win Month %	55.6%	65.51%
Win Quarter %	63.03%	75.0%
Win Year %	66.67%	82.76%
Beta	1.09	-
Alpha	0.19	-

EOY Returns vs Benchmark

Year	Benchmark	Strategy	Multiplier	Won
1980	0.00%	18.70%	inf	+
1981	0.00%	-35.17%	-inf	-

Year	Benchmark	Strategy	Multiplier	Won
1982	0.00%	35.03%	inf	+
1983	0.00%	-18.41%	-inf	-
1984	0.00%	19.49%	inf	+
1985	0.00%	-24.46%	-inf	-
1986	0.00%	84.09%	inf	+
1987	0.00%	108.44%	inf	+
1988	0.00%	-3.35%	-inf	-
1989	0.00%	-11.56%	-inf	-
1990	0.00%	23.50%	inf	+
1991	0.00%	32.33%	inf	+
1992	0.00%	6.91%	inf	+
1993	8.71%	-50.44%	-5.79	-
1994	0.40%	35.21%	88.60	+
1995	38.05%	-17.34%	-0.46	-
1996	22.50%	-34.51%	-1.53	-
1997	33.48%	-37.13%	-1.11	-
1998	28.69%	211.90%	7.39	+
1999	20.39%	151.15%	7.41	+
2000	-9.74%	-71.06%	7.29	-
2001	-11.76%	47.23%	-4.02	+
2002	-21.58%	-34.57%	1.60	-
2003	28.18%	49.13%	1.74	+
2004	10.70%	201.36%	18.82	+
2005	4.83%	123.26%	25.53	+
2006	15.85%	18.01%	1.14	+
2007	5.15%	133.47%	25.94	+
2008	-36.79%	-56.91%	1.55	-
2009	26.35%	146.90%	5.57	+
2010	15.06%	53.07%	3.52	+
2011	1.89%	25.56%	13.49	+
2012	15.99%	32.57%	2.04	+
2013	32.31%	8.07%	0.25	-
2014	13.46%	40.62%	3.02	+
2015	1.23%	-3.01%	-2.44	-
2016	12.00%	12.48%	1.04	+
2017	21.71%	48.46%	2.23	+
2018	-4.57%	-5.39%	1.18	-
2019	31.22%	88.96%	2.85	+
2020	18.33%	82.31%	4.49	+
2021	21.71%	12.64%	0.58	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2000-03-23	2005-01-26	-81.80%	1770
1991-04-03	1999-09-02	-81.24%	3074
1983-06-07	1987-02-17	-76.89%	1351
1980-12-30	1983-01-20	-69.44%	751
2007-12-31	2009-10-21	-60.87%	660
1987-10-06	1991-02-05	-56.55%	1218
2012-09-20	2014-07-14	-43.80%	662

Started	Recovered	Drawdown	Days
2006-01-17	2006-11-16	-40.80%	303
2018-10-04	2019-10-10	-38.52%	371
2020-02-13	2020-06-05	-31.43%	113