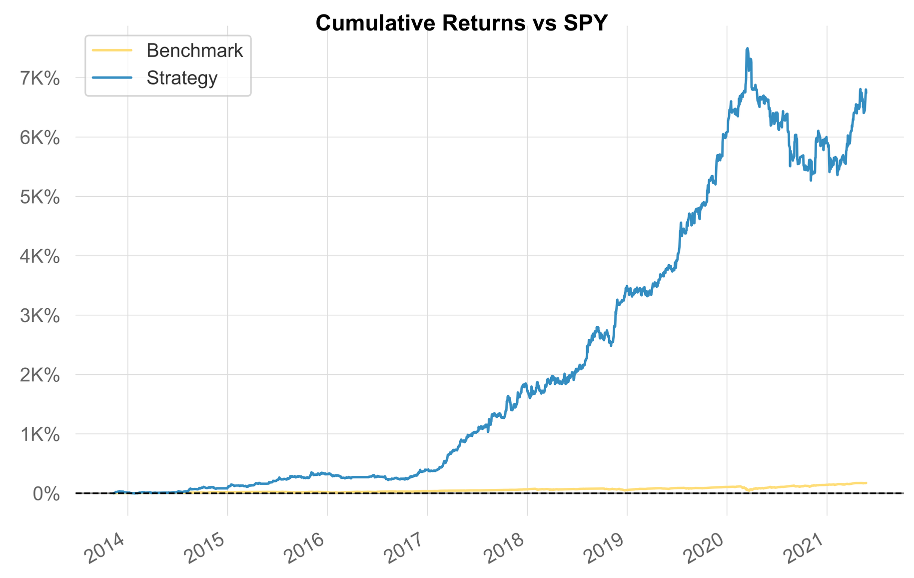
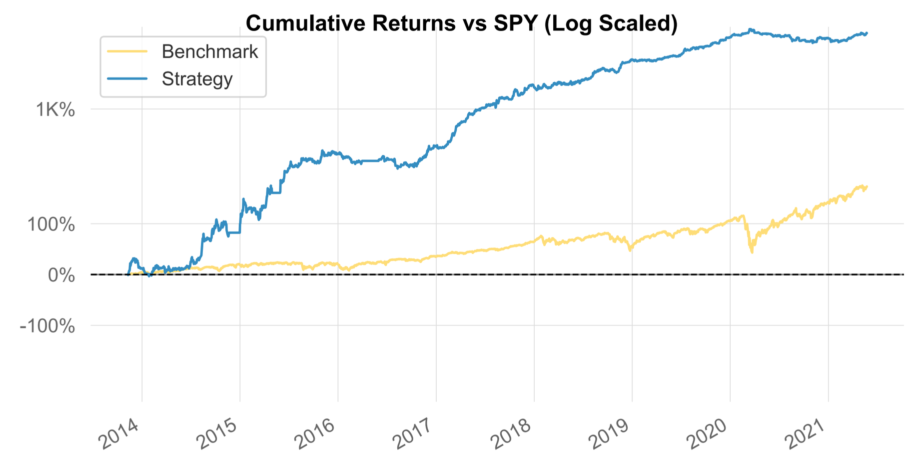
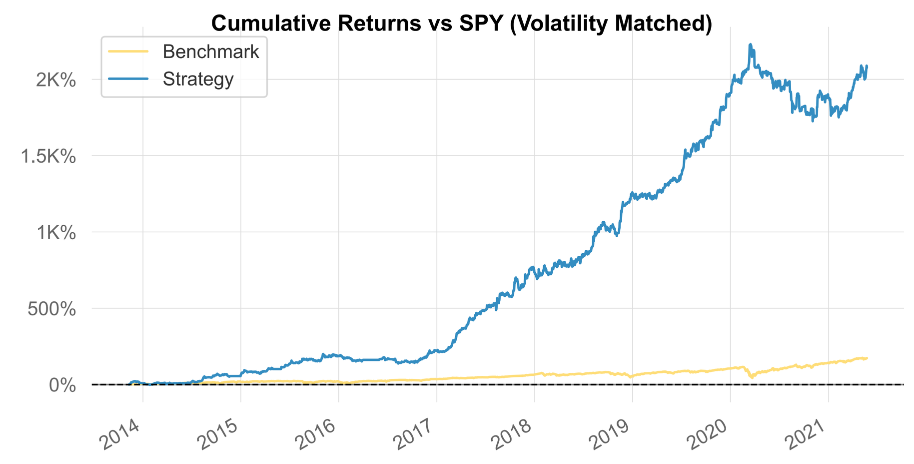
Strategy Tearsheet

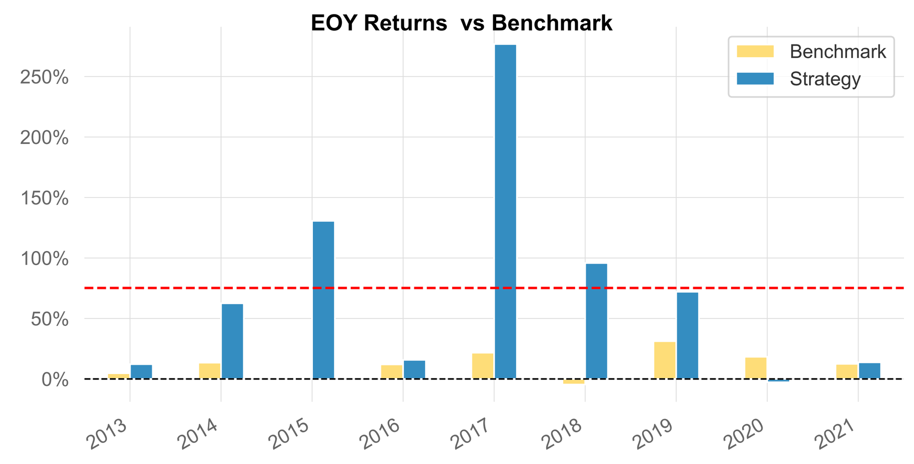
9 Nov, 2013 - 24 May, 2021

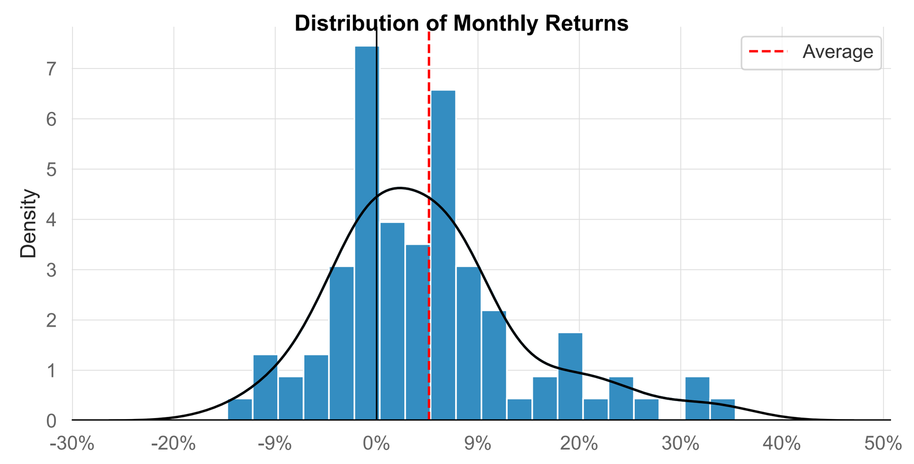
Generated by QuantStats (v. 0.0.34)

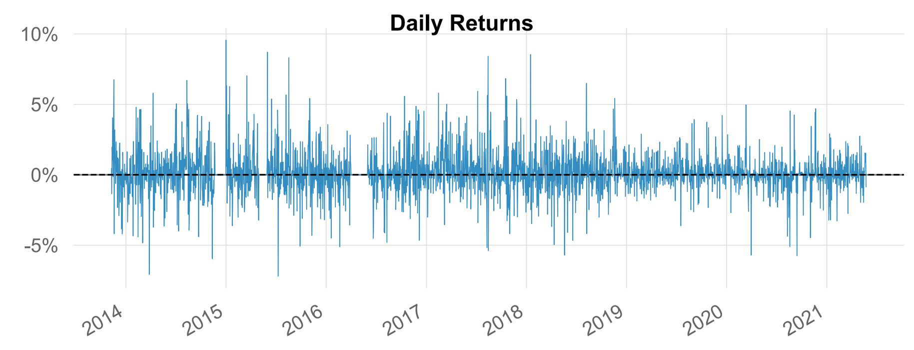


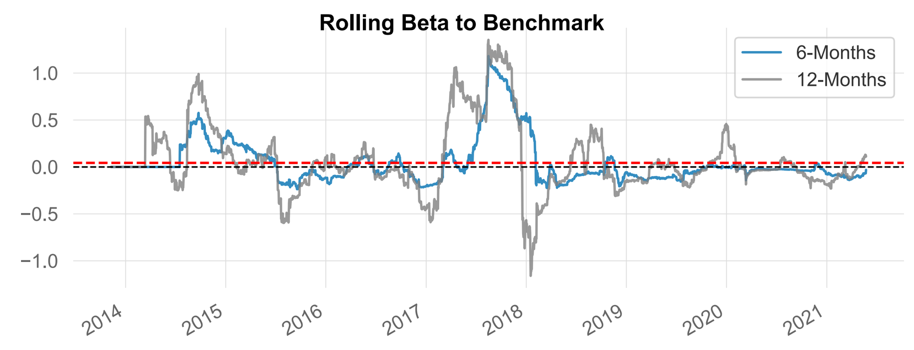


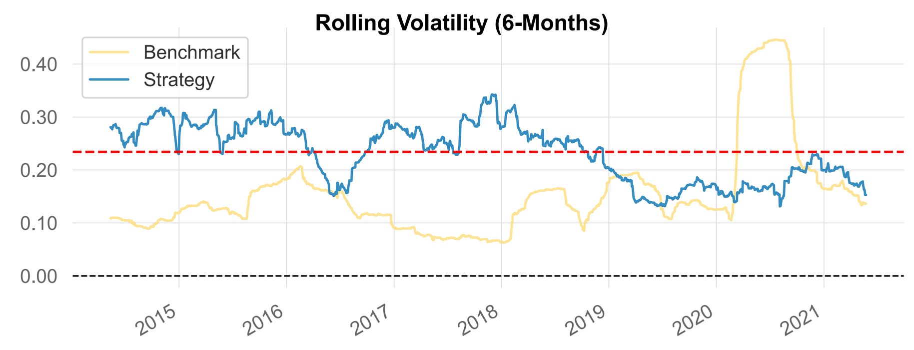


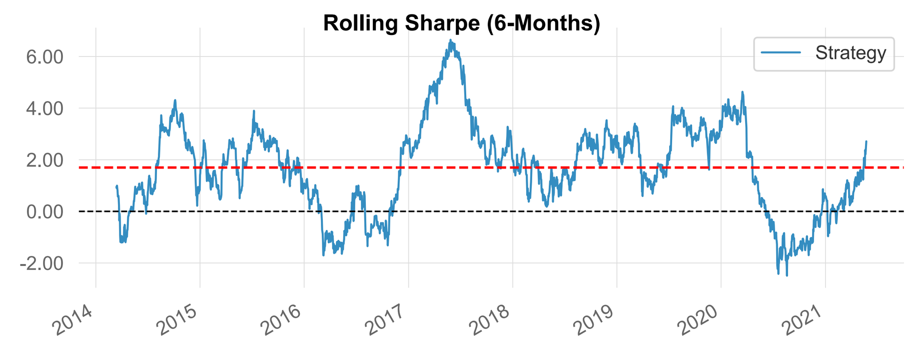


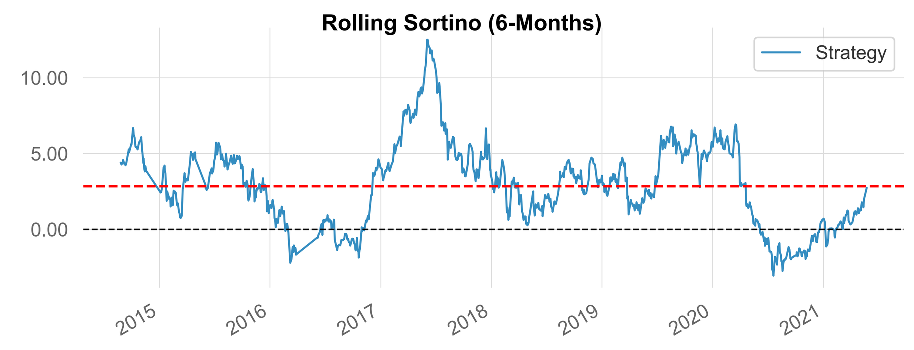


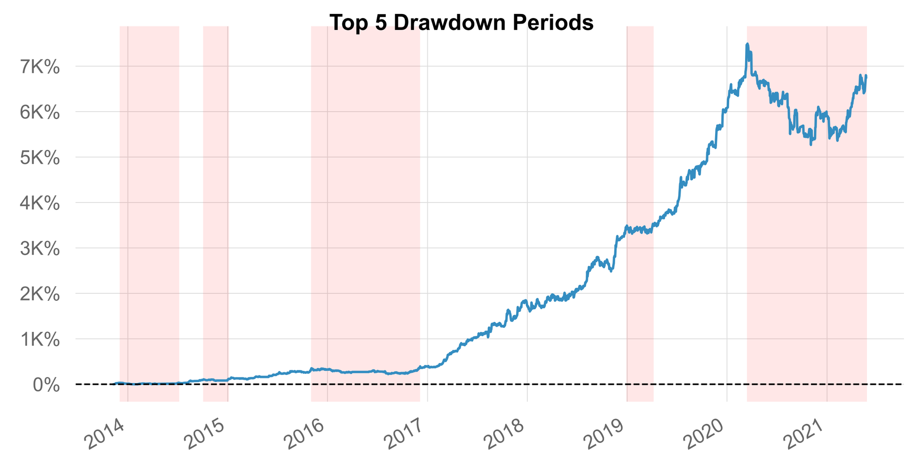


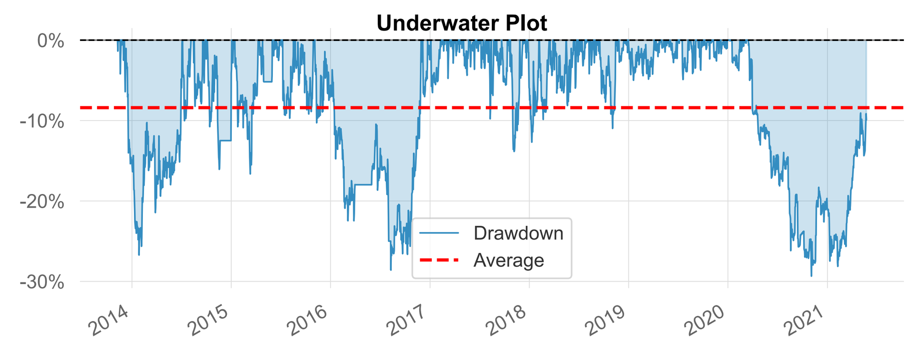






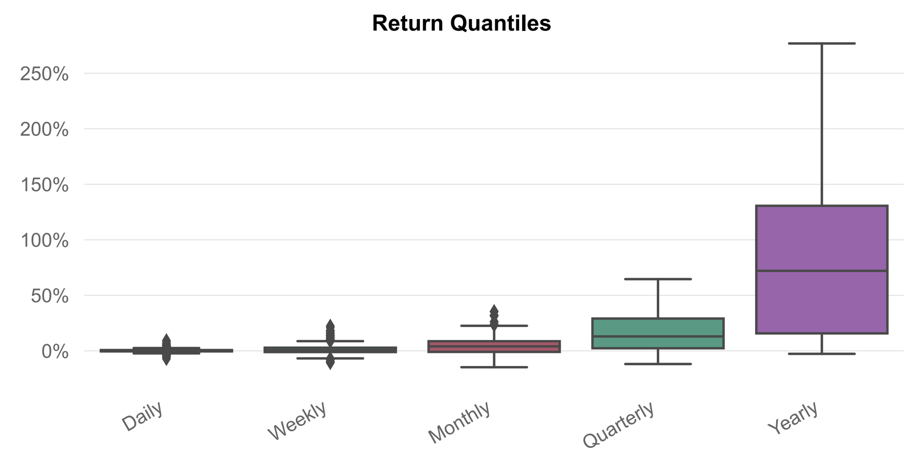






Monthly Returns (%)

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2013	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	31.59	-14.73
2014	-10.66	16.63	-8.35	2.93	1.36	7.27	8.71	31.92	11.97	2.34	-7.46	0.00
2015	26.21	-1.74	4.11	10.79	0.78	23.38	4.70	11.13	-1.36	6.77	7.64	-1.68
2016	-4.25	-9.79	2.07	-0.02	0.00	2.37	-3.56	-5.86	0.22	6.58	19.46	10.73
2017	-0.84	22.59	35.41	20.32	9.62	7.05	7.64	16.40	-3.08	18.07	5.60	7.08
2018	-1.56	0.24	13.47	-5.29	1.59	8.86	7.66	19.23	0.42	-4.00	23.73	9.05
2019	-1.51	-0.23	-1.71	6.81	4.54	3.87	11.27	6.74	3.81	8.06	6.44	8.31
2020	6.40	4.07	1.31	-2.33	-0.62	-4.25	-0.14	-10.34	0.03	-0.95	8.56	-3.07
2021	-5.09	1.18	7.26	6.56	3.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00



Key Performance Metrics

Metric	Strategy	Benchmark
Risk-Free Rate	0.0%	0.0%
Time in Market	96.0%	69.0%
Cumulative Return	6,742.12%	173.34%
CAGR%	75.11%	14.26%
Sharpe	1.72	0.72
Sortino	2.82	0.99
Sortino/√2	1.99	0.7
Max Drawdown	-29.34%	-33.72%
Longest DD Days	433	272
Volatility (ann.)	24.15%	14.3%
R^2	0.0	0.0
Calmar	2.56	0.42
Skew	0.57	-0.81
Kurtosis	4.5	27.19
Expected Daily %	0.15%	0.04%
Expected Monthly %	4.75%	1.11%
Expected Yearly %	59.92%	11.82%
Kelly Criterion	11.37%	10.32%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-2.34%	-1.44%
Expected Shortfall (cVaR)	-2.34%	-1.44%
Gain/Pain Ratio	0.4	0.19
Gain/Pain (1M)	4.07	1.33
Payoff Ratio	1.1	0.98
Profit Factor	1.4	1.19
Common Sense Ratio	1.77	1.2
CPC Index	0.82	0.65
Tail Ratio	1.26	1.01
Outlier Win Ratio	3.48	9.89
Outlier Loss Ratio	3.69	4.99
MTD	3.63%	0.45%
3M	19.73%	7.82%
6M	13.62%	18.86%
YTD	13.74%	12.48%
1Y	1.93%	44.16%
3Y (ann.)	51.37%	17.44%
5Y (ann.)	79.09%	17.55%
10Y (ann.)	75.11%	14.26%
All-time (ann.)	75.11%	14.26%
Best Day	9.56%	9.06%
Worst Day	-7.2%	-10.94%
Best Month	35.41%	12.7%
Worst Month	-14.73%	-12.49%
Best Year	276.83%	31.22%
Worst Year	-2.68%	-4.57%
Avg. Drawdown	-2.86%	-1.51%
Avg. Drawdown Days	15	15
Recovery Factor	229.76	5.14
Ulcer Index	1.0	1.05
Avg. Up Month	9.92%	2.66%
Avg. Down Month	-4.72%	-2.91%
Win Days %	53.67%	55.55%
Win Month %	68.54%	72.53%
Win Quarter %	77.42%	87.1%
Win Year %	88.89%	88.89%
Beta	-0.02	-
Alpha	0.42	-

EOY Returns vs Benchmark

Year	Benchmark	Strategy	Multiplier	Won
2013	4.74%	12.21%	2.58	+
2014	13.46%	62.53%	4.64	+
2015	1.23%	130.65%	105.85	+
2016	12.00%	15.74%	1.31	+
2017	21.71%	276.83%	12.75	+
2018	-4.57%	95.81%	-20.97	+
2019	31.22%	72.06%	2.31	+
2020	18.33%	-2.68%	-0.15	-
2021	12.48%	13.74%	1.10	+

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2020-03-17	2021-05-24	-29.34%	433
2015-11-05	2016-12-02	-28.59%	393
2013-12-05	2014-07-05	-26.72%	212
2015-01-15	2015-04-10	-16.63%	85
2014-10-06	2015-01-03	-16.07%	89
2017-10-24	2017-11-27	-13.84%	34
2017-12-27	2018-02-05	-12.68%	40
2018-09-15	2018-11-15	-10.98%	61
2014-07-07	2014-08-06	-10.02%	30
2018-02-08	2018-03-15	-9.86%	35