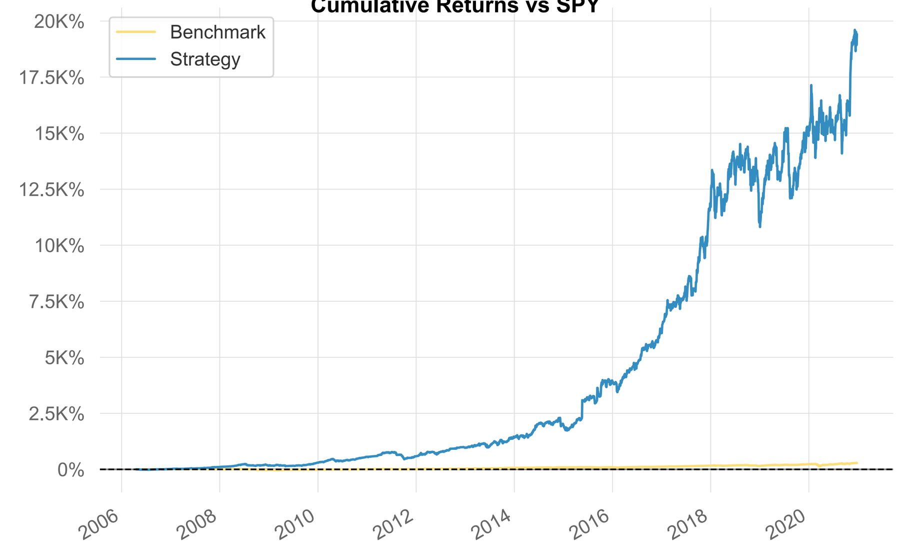
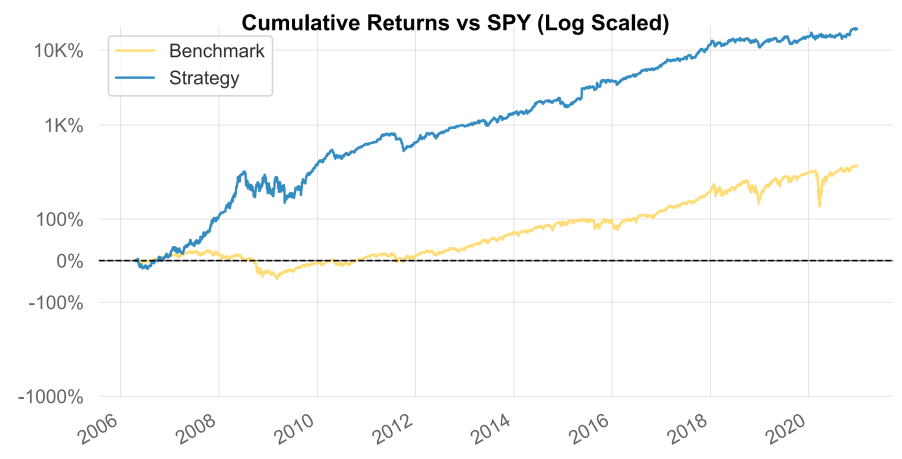
Strategy Tearsheet
18 Apr, 2006 - 24 Dec, 2020

Generated by QuantStats (v. 0.0.34)

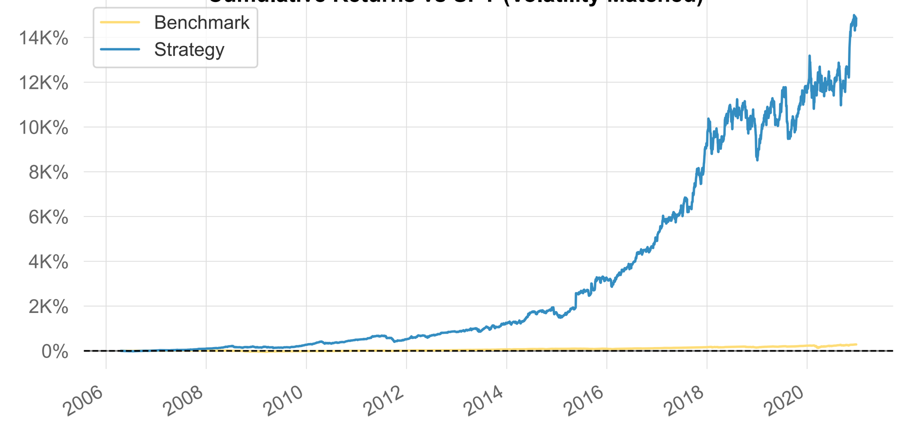
Cumulative Returns vs SPY



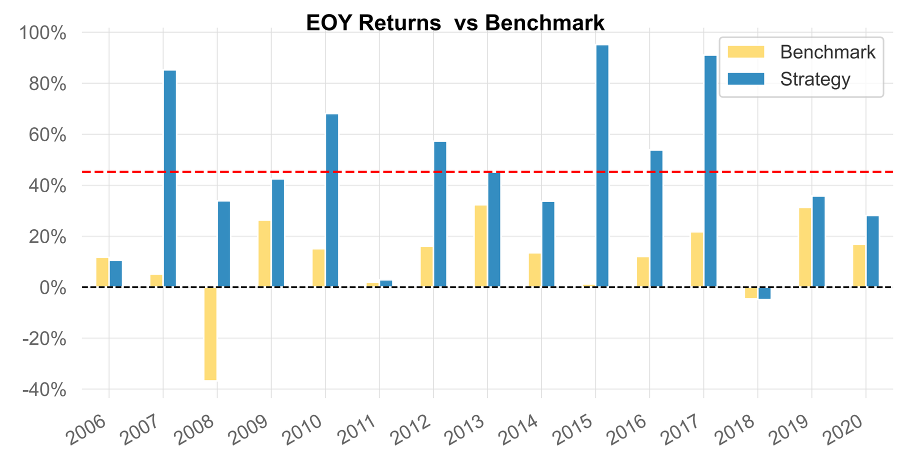
Cumulative Returns vs SPY (Log Scaled)



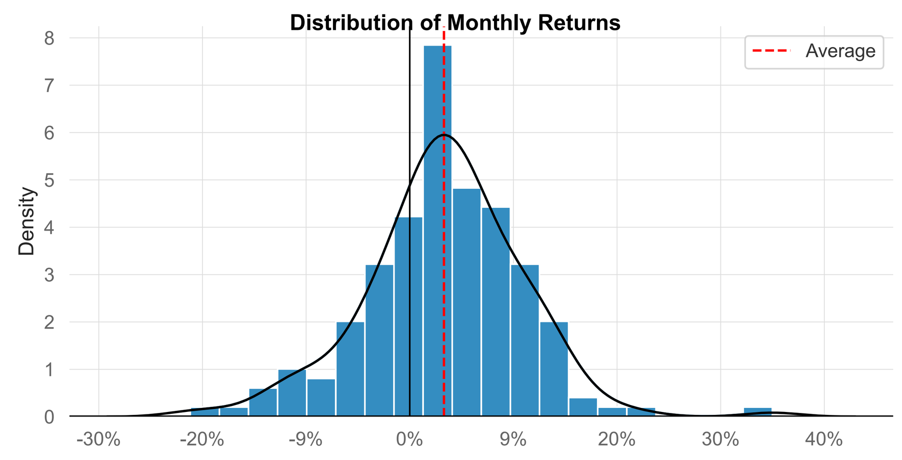
Cumulative Returns vs SPY (Volatility Matched)



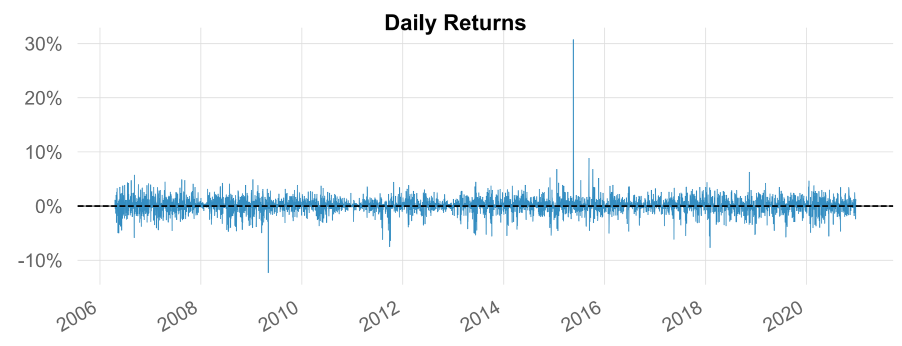
EOY Returns vs Benchmark



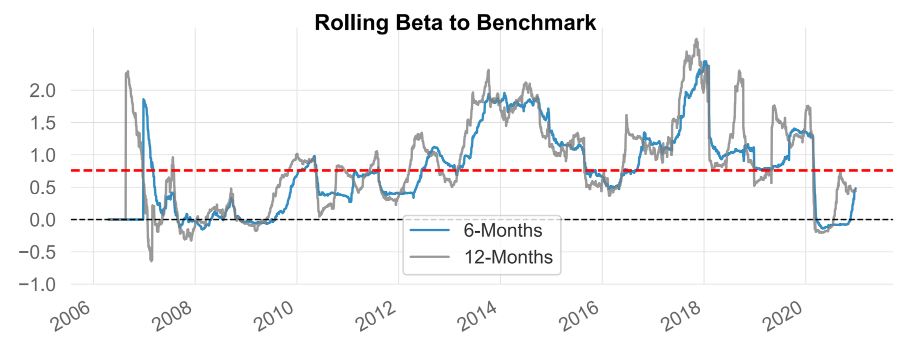
Distribution of Monthly Returns



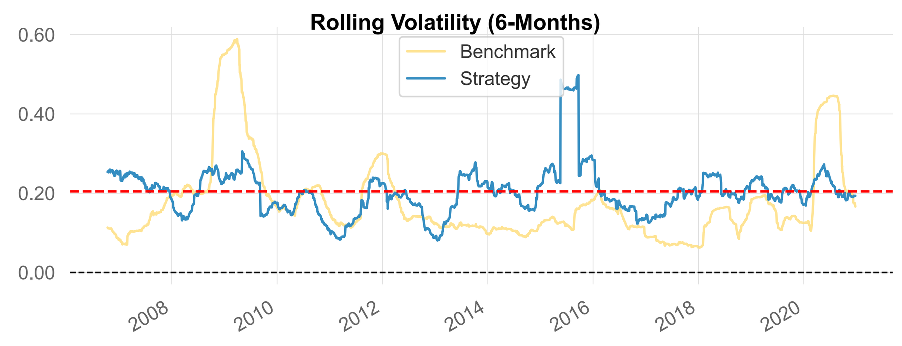
Daily Returns



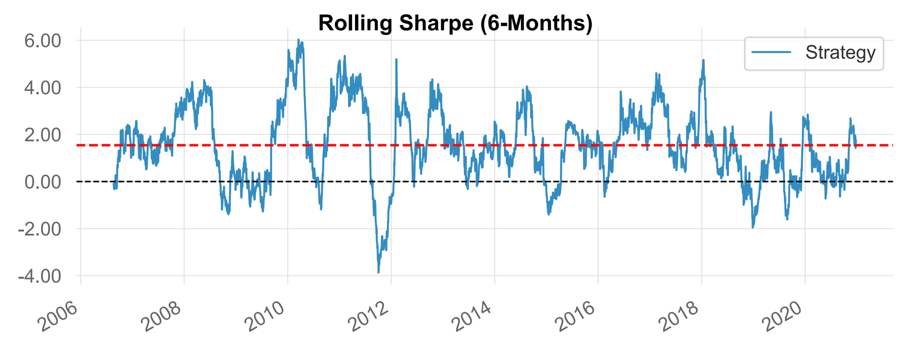
Rolling Beta to Benchmark



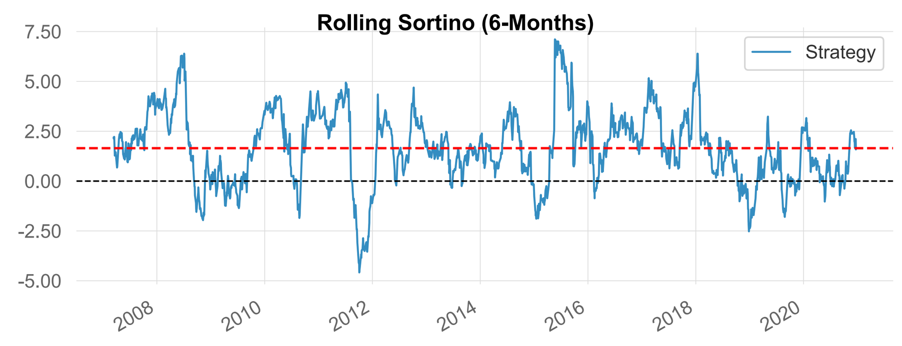
Rolling Volatility (6-Months)



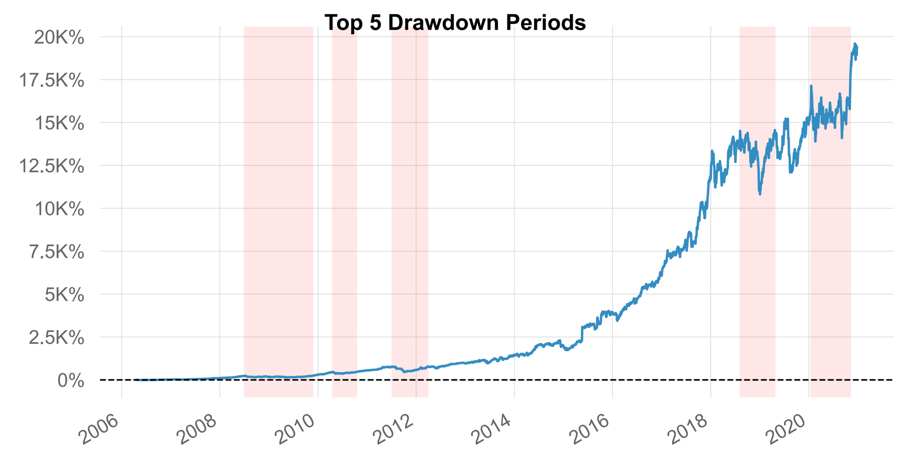
Rolling Sharpe (6-Months)



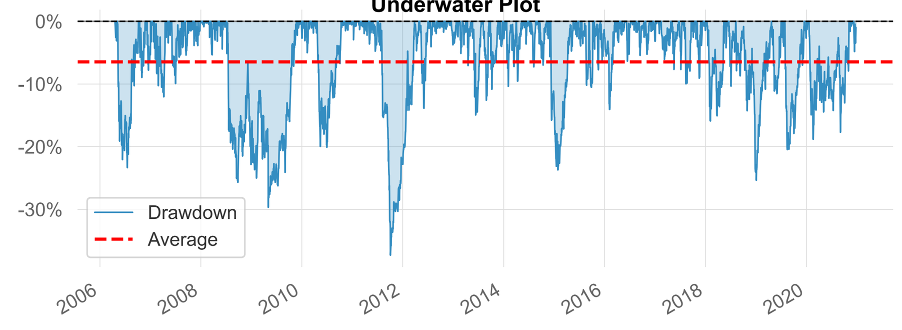
Rolling Sortino (6-Months)



Top 5 Drawdown Periods



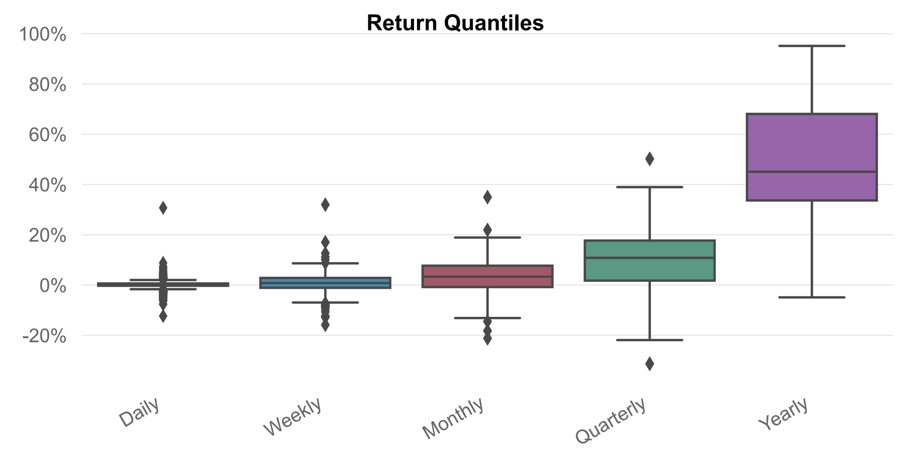
Underwater Plot



Monthly Returns (%)

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2006	0.00	0.00	0.00	1.63	-13.01	-0.54	-1.98	12.49	3.55	-0.80	10.67	0.24
2007	14.89	-5.87	0.59	12.01	9.32	-6.97	4.97	8.62	7.81	9.61	6.62	4.05
2008	5.68	7.39	1.95	7.38	18.91	8.83	-13.12	-2.33	-2.31	0.76	7.34	-7.13
2009	-4.10	12.32	-5.20	-3.25	-5.38	2.06	3.59	-0.78	8.34	8.52	12.77	9.57
2010	9.91	6.31	15.00	0.44	-9.23	-4.66	11.98	0.23	3.59	10.62	4.51	7.07
2011	2.25	3.47	5.88	15.08	2.38	-0.11	-1.67	-11.38	-21.17	3.72	3.26	6.07
2012	11.13	3.31	13.30	0.36	-10.48	11.27	2.29	6.17	7.25	3.31	3.07	-2.51
2013	3.03	2.37	4.85	5.11	-5.39	-3.22	15.60	-8.48	11.92	-0.86	12.60	3.14
2014	-1.99	5.71	1.77	1.33	13.15	14.55	-2.76	6.18	-3.32	4.68	5.59	-12.53
2015	-10.23	7.79	7.93	8.96	34.98	2.12	2.82	-7.40	10.40	17.95	1.60	-1.25
2016	-2.49	-1.95	12.32	2.69	5.64	3.05	7.70	6.05	2.34	-0.26	3.96	5.71
2017	11.71	5.84	3.10	1.87	0.03	4.91	7.75	-5.83	14.65	11.84	-2.04	15.01
2018	1.88	4.66	-4.57	0.78	9.52	0.41	4.45	-0.25	3.60	-10.21	6.33	-18.18
2019	11.98	7.21	2.66	4.04	-9.88	10.71	0.97	-14.47	7.09	4.84	7.20	2.09
2020	-1.04	3.48	2.63	-4.47	2.42	-2.93	4.34	-3.05	-0.00	3.21	21.91	0.81

Return Quantiles



Key Performance Metrics

Metric	Strategy	Benchmark
Risk-Free Rate	0.0%	0.0%
Time in Market	86.0%	69.0%
Cumulative Return	19,412.83%	286.29%
CAGR%	43.17%	9.63%
Sharpe	1.26	0.46
Sortino	1.91	0.65
Sortino/√2	1.35	0.46
Max Drawdown	-37.31%	-55.19%
Longest DD Days	506	1772
Volatility (ann.)	21.43%	16.82%
R^2	0.07	0.07
Calmar	1.16	0.17
Skew	1.77	-0.03
Kurtosis	53.47	23.74
Expected Daily %	0.1%	0.03%
Expected Monthly %	3.02%	0.77%
Expected Yearly %	42.13%	9.43%
Kelly Criterion	11.11%	3.72%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-2.11%	-1.71%
Expected Shortfall (cVaR)	-2.11%	-1.71%
Gain/Pain Ratio	0.3	0.12
Gain/Pain (1M)	2.13	0.77
Payoff Ratio	0.93	0.86
Profit Factor	1.3	1.12
Common Sense Ratio	1.4	1.08
CPC Index	0.69	0.53
Tail Ratio	1.08	0.96
Outlier Win Ratio	4.46	7.83
Outlier Loss Ratio	3.64	4.22
MTD	0.81%	2.35%
3M	26.24%	12.19%
6M	24.41%	19.23%
YTD	28.08%	16.79%
1Y	28.37%	17.02%
3Y (ann.)	18.75%	13.4%
5Y (ann.)	37.01%	14.54%
10Y (ann.)	40.33%	13.61%
All-time (ann.)	43.17%	9.63%
Best Day	30.74%	14.52%
Worst Day	-12.3%	-10.94%
Best Month	34.98%	12.7%
Worst Month	-21.17%	-16.52%
Best Year	95.14%	32.31%
Worst Year	-4.89%	-36.8%
Avg. Drawdown	-2.88%	-1.76%
Avg. Drawdown Days	17	24
Recovery Factor	520.34	5.19
Ulcer Index	1.01	1.01
Avg. Up Month	7.21%	3.06%
Avg. Down Month	-6.82%	-3.72%
Win Days %	57.24%	55.52%
Win Month %	71.75%	67.23%
Win Quarter %	79.66%	74.58%
Win Year %	93.33%	86.67%
Beta	0.33	-
Alpha	0.24	-

EOY Returns vs Benchmark

Year	Benchmark	Strategy	Multiplier	Won
2006	11.66%	10.48%	0.90	-
2007	5.15%	85.25%	16.56	+
2008	-36.80%	33.87%	-0.92	+
2009	26.35%	42.48%	1.61	+
2010	15.06%	68.07%	4.52	+
2011	1.89%	2.87%	1.51	+
2012	15.99%	57.24%	3.58	+
2013	32.31%	45.08%	1.40	+
2014	13.46%	33.67%	2.50	+
2015	1.23%	95.14%	77.08	+
2016	12.00%	53.82%	4.49	+
2017	21.71%	91.02%	4.19	+
2018	-4.57%	-4.89%	1.07	-
2019	31.22%	35.76%	1.15	+
2020	16.79%	28.08%	1.67	+

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2011-07-08	2012-03-26	-37.31%	262
2008-07-04	2009-11-22	-29.67%	506
2018-08-09	2019-04-22	-25.36%	256
2014-12-08	2015-05-18	-23.71%	161
2006-05-08	2006-10-06	-23.35%	151
2019-07-14	2019-12-16	-20.47%	155
2010-04-21	2010-10-13	-20.09%	175
2020-01-20	2020-11-04	-18.83%	289
2018-01-12	2018-05-14	-15.89%	122
2013-05-21	2013-07-22	-14.93%	62