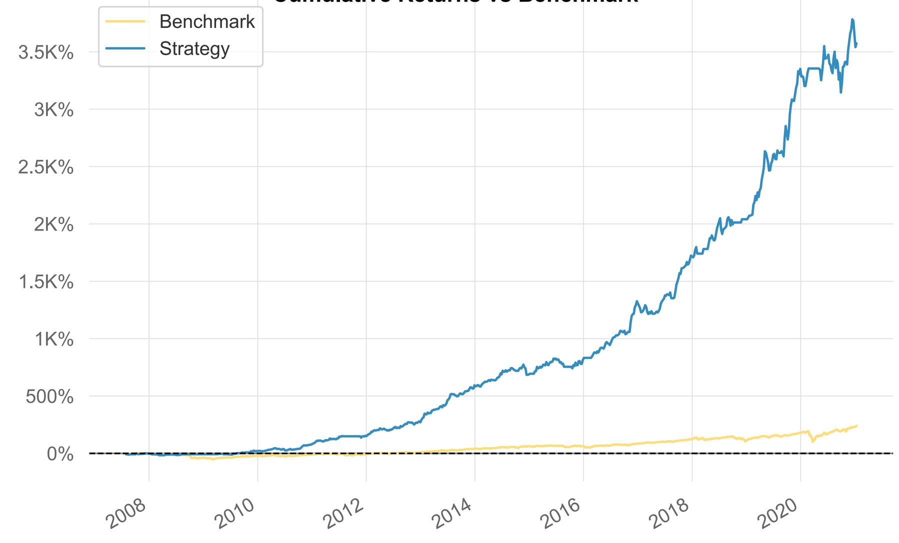
# Strategy Tearsheet

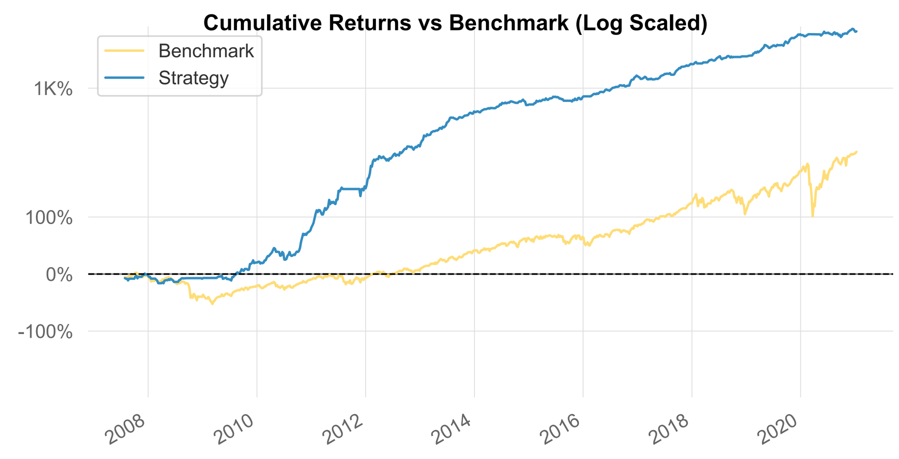
29 Jul, 2007 - 10 Jan, 2021

Generated by QuantStats (v. 0.0.34)

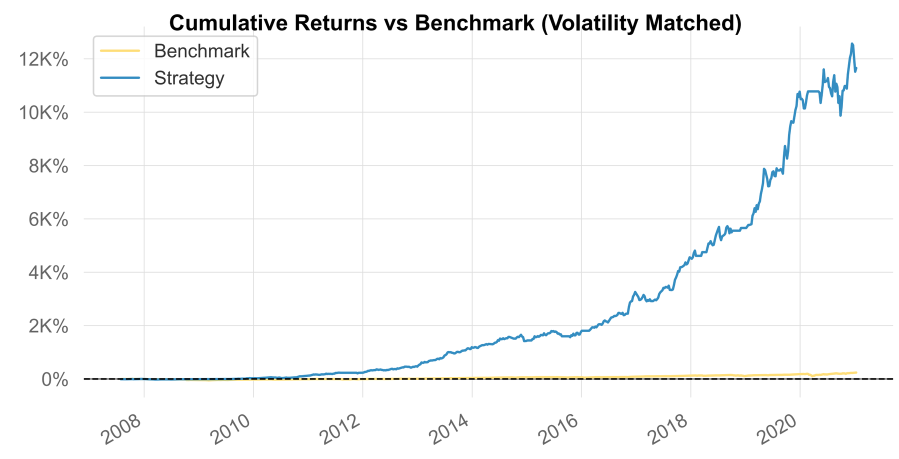
### Cumulative Returns vs Benchmark



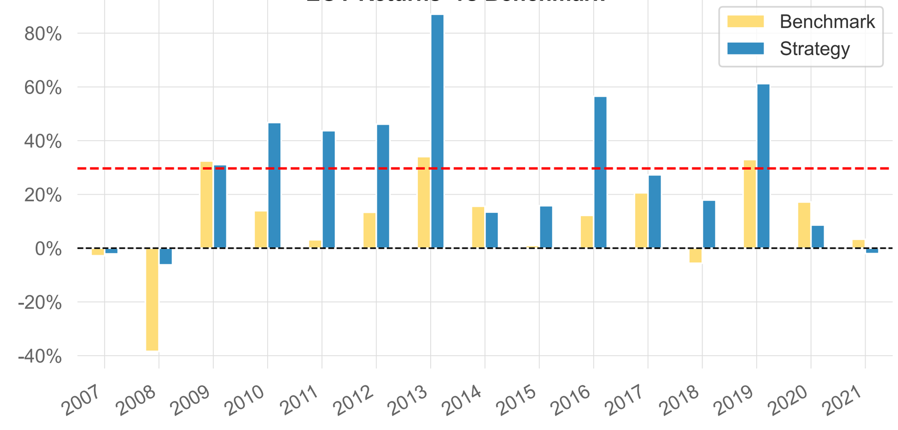

### Cumulative Returns vs Benchmark (Log Scaled)



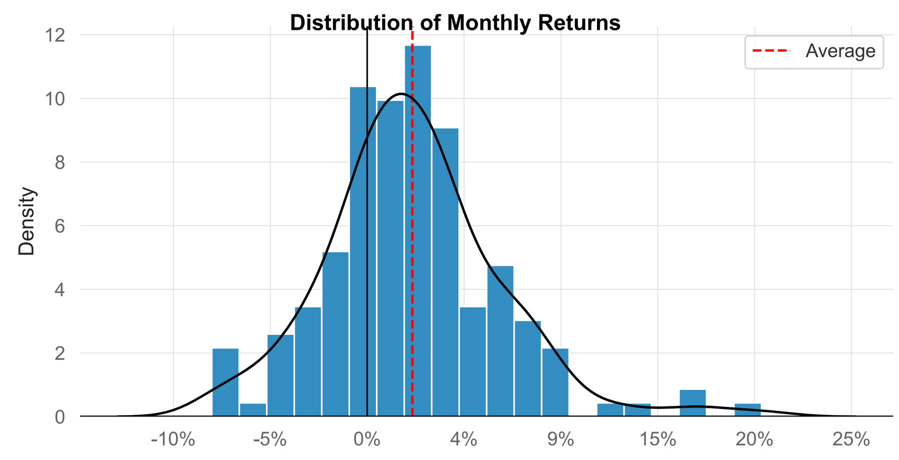

### Cumulative Returns vs Benchmark (Volatility Matched)



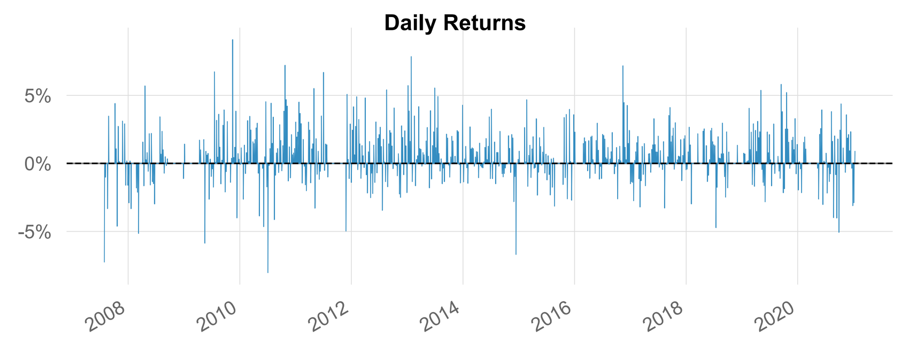

### EOY Returns vs Benchmark



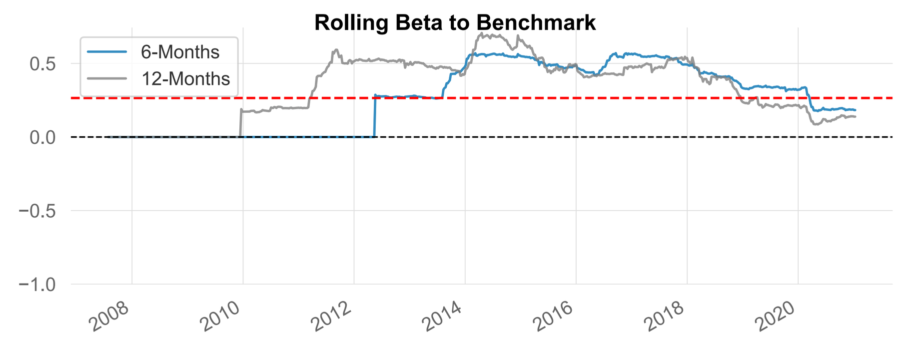

### Distribution of Monthly Returns



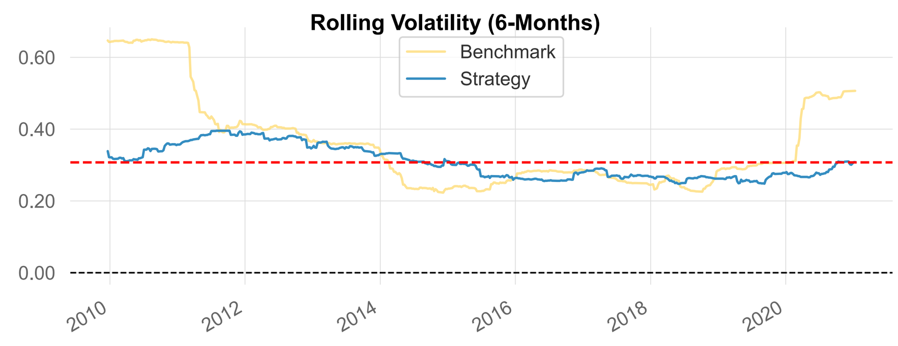

### Daily Returns



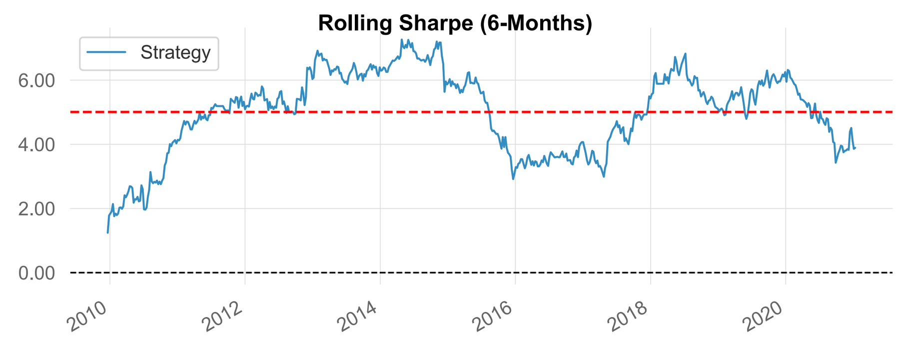
### Rolling Beta to Benchmark



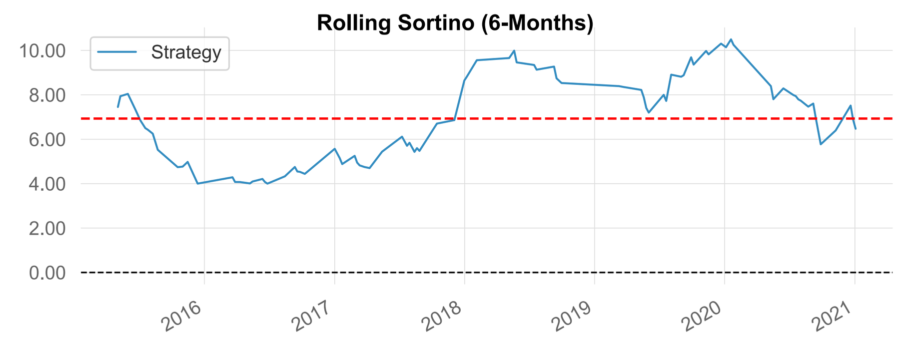

### Rolling Volatility (6-Months)



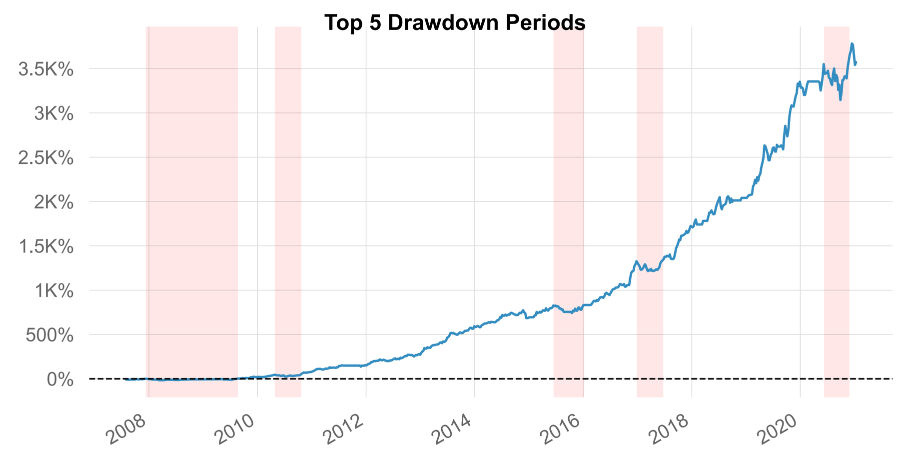

### Rolling Sharpe (6-Months)



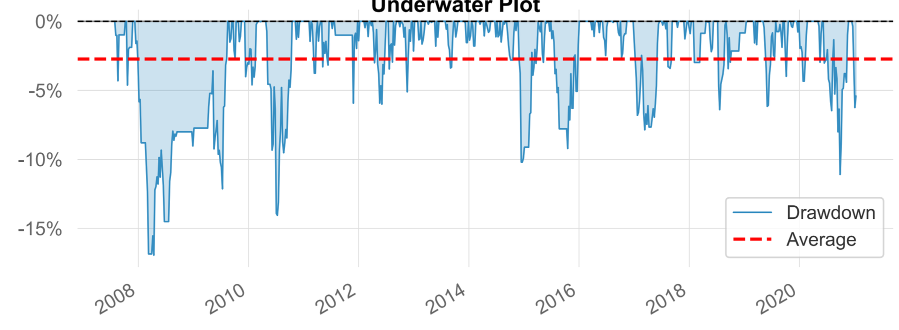

### Rolling Sortino (6-Months)




### Top 5 Drawdown Periods



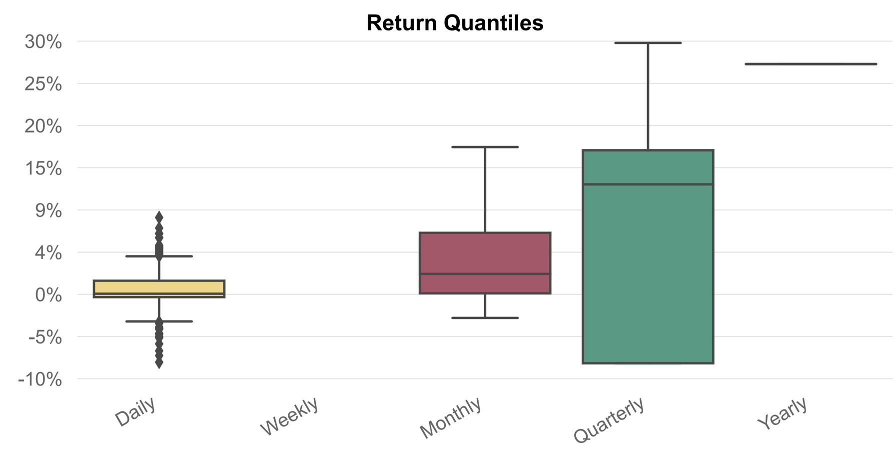
### Underwater Plot




### Monthly Returns (%)

| | JAN | FEB | MAR | APR | MAY | JUN | JUL | AUG | SEP | OCT | NOV | DEC |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 2007 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | -7.25 | -0.98 | 0.00 | 3.40 | 3.25 | -0.19 |
| 2008 | -5.97 | -1.80 | -7.16 | 5.87 | 0.78 | -3.63 | 3.43 | 3.86 | 0.18 | 0.00 | 0.00 | -1.12 |
| 2009 | 1.42 | 0.00 | 0.00 | 2.73 | -2.79 | -2.55 | 4.54 | 7.05 | 4.86 | 2.38 | 9.76 | 0.72 |
| 2010 | -0.32 | 3.35 | 7.67 | 9.08 | -4.91 | -1.56 | -3.07 | 0.49 | 5.01 | 17.45 | 3.01 | 4.70 |
| 2011 | 16.46 | 3.01 | -0.62 | 3.55 | 3.98 | 1.69 | 8.04 | 0.00 | 0.00 | 0.00 | -4.98 | 7.24 |
| 2012 | 8.78 | 9.35 | 0.46 | 4.20 | -4.09 | 2.76 | 4.30 | 2.32 | 7.19 | 2.89 | -1.36 | 2.58 |
| 2013 | 20.35 | 0.48 | 7.32 | 1.16 | 3.00 | 12.36 | 9.71 | -2.07 | 2.59 | 3.12 | 3.08 | 5.07 |
| 2014 | -0.12 | 2.27 | 3.41 | 1.07 | 0.68 | 5.74 | 4.57 | 2.26 | -2.47 | 1.69 | 1.56 | -7.33 |
| 2015 | 0.90 | 7.56 | 0.24 | 4.61 | -0.03 | 3.48 | -3.76 | -4.15 | 0.00 | 1.77 | 3.81 | 0.93 |
| 2016 | 2.31 | 1.47 | 2.90 | 4.58 | 4.14 | -1.53 | 6.89 | 2.31 | 1.22 | 0.26 | 13.31 | 8.68 |
| 2017 | -6.61 | 3.25 | -4.04 | 0.49 | 2.49 | 6.50 | 2.13 | -1.87 | 10.03 | 7.42 | 3.08 | 2.70 |
| 2018 | 4.51 | -2.98 | 2.18 | 4.98 | -0.97 | 7.03 | -1.99 | 4.49 | -2.27 | 0.84 | 0.00 | 1.34 |
| 2019 | 1.46 | 5.49 | 4.37 | 8.45 | 1.76 | 2.42 | 1.36 | -0.23 | 5.69 | 8.54 | 2.85 | 7.02 |
| 2020 | -4.34 | 4.62 | 0.00 | 0.00 | 1.66 | 1.04 | -3.05 | 2.55 | -8.02 | 8.23 | 7.05 | -0.28 |
| 2021 | -2.02 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |

### Return Quantiles




### Key Performance Metrics

| Metric | Strategy | Benchmark |
|---|---|---|
| Risk-Free Rate | 0.0% | 0.0% |
| Time in Market | 82.0% | 100.0% |
| Cumulative Return | 3,573.30% | 239.76% |
| CAGR% | 30.69% | 9.51% |
| Sharpe | 4.25 | 1.25 |
| Sortino | 7.68 | 1.73 |
| Sortino/√2 | 5.43 | 1.22 |
| Max Drawdown | -16.94% | -53.77% |
| Longest DD Days | 609 | 1610 |
| Volatility (ann.) | 31.61% | 42.39% |
| R^2 | 0.14 | 0.14 |
| Calmar | 1.81 | 0.18 |
| Skew | 0.15 | -0.95 |
| Kurtosis | 2.06 | 9.93 |
| Expected Daily % | 0.51% | 0.17% |
| Expected Monthly % | 2.24% | 0.75% |
| Expected Yearly % | 27.16% | 8.5% |
| Kelly Criterion | 32.54% | 13.7% |
| Risk of Ruin | 0.0% | 0.0% |
| Daily Value-at-Risk | -2.74% | -4.18% |
| Expected Shortfall (cVaR) | -2.74% | -4.18% |
| Gain/Pain Ratio | 1.2 | 0.27 |
| Gain/Pain (1M) | 3.3 | 0.64 |
| Payoff Ratio | 1.24 | 0.93 |
| Profit Factor | 2.2 | 1.27 |
| Common Sense Ratio | 3.35 | 1.14 |
| CPC Index | 1.71 | 0.69 |
| Tail Ratio | 1.52 | 0.9 |
| Outlier Win Ratio | 4.47 | 3.67 |
| Outlier Loss Ratio | 4.11 | 3.15 |
| MTD | -2.02% | 3.33% |
| 3M | 10.49% | 14.43% |
| 6M | 2.74% | 23.04% |
| YTD | -2.02% | 3.33% |
| 1Y | 8.54% | 21.23% |
| 3Y (ann.) | 26.73% | 14.09% |
| 5Y (ann.) | 31.51% | 15.7% |
| 10Y (ann.) | 34.83% | 14.04% |
| All-time (ann.) | 30.69% | 9.51% |
| Best Day | 9.1% | 12.79% |
| Worst Day | -8.04% | -21.5% |
| Best Month | 20.35% | 13.43% |
| Worst Month | -8.02% | -28.26% |
| Best Year | 87.07% | 34.06% |
| Worst Year | -6.21% | -38.4% |
| Avg. Drawdown | -2.71% | -3.64% |
| Avg. Drawdown Days | 42 | 60 |
| Recovery Factor | 210.91 | 4.46 |
| Ulcer Index | inf | 1.04 |
| Avg. Up Month | 5.04% | 3.38% |
| Avg. Down Month | -3.07% | -3.51% |
| Win Days % | 62.59% | 58.46% |
| Win Month % | 74.17% | 65.64% |
| Win Quarter % | 83.64% | 69.09% |
| Win Year % | 80.0% | 80.0% |
| Beta | 0.28 | - |
| Alpha | 1.2 | - |

### EOY Returns vs Benchmark

| Year | Benchmark | Strategy | Multiplier | Won |
|---|---|---|---|---|
| 2007 | -2.81% | -2.13% | 0.76 | + |
| 2008 | -38.40% | -6.21% | 0.16 | + |
| 2009 | 32.44% | 31.09% | 0.96 | - |
| 2010 | 13.93% | 46.75% | 3.36 | + |
| 2011 | 3.12% | 43.71% | 14.01 | + |
| 2012 | 13.36% | 46.14% | 3.46 | + |
| 2013 | 34.06% | 87.07% | 2.56 | + |
| 2014 | 15.59% | 13.44% | 0.86 | - |
| 2015 | 0.98% | 15.80% | 16.15 | + |
| 2016 | 12.21% | 56.55% | 4.63 | + |
| 2017 | 20.59% | 27.28% | 1.32 | + |
| 2018 | -5.61% | 17.90% | -3.19 | + |
| 2019 | 32.98% | 61.23% | 1.86 | + |
| 2020 | 17.18% | 8.61% | 0.50 | - |
| 2021 | 3.33% | -2.02% | -0.61 | - |

### Worst 10 Drawdowns

| Started | Recovered | Drawdown | Days |
|---|---|---|---|
| 2007-12-16 | 2009-08-16 | -16.94% | 609 |
| 2010-05-02 | 2010-10-17 | -14.05% | 168 |
| 2020-06-14 | 2020-11-22 | -11.10% | 161 |
| 2014-11-30 | 2015-04-26 | -10.20% | 147 |
| 2015-06-21 | 2016-01-03 | -9.22% | 196 |
| 2017-01-01 | 2017-06-18 | -7.86% | 168 |
| 2018-07-15 | 2018-09-02 | -6.40% | 49 |
| 2020-12-20 | 2021-01-10 | -6.25% | 21 |
| 2019-05-12 | 2019-07-28 | -6.16% | 77 |
| 2012-04-08 | 2012-07-01 | -6.00% | 84 |