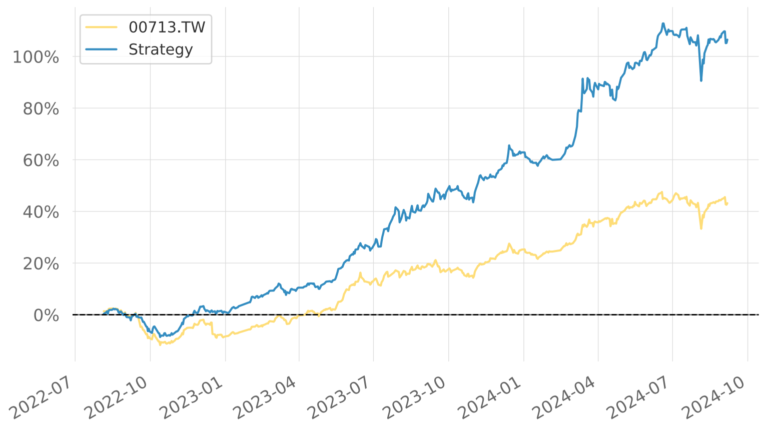
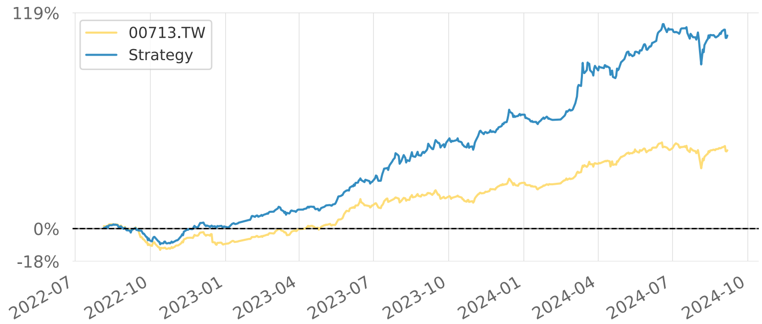
QuantStats Report - 00915.TW 5 Aug, 2022 - 6 Sep, 2024

Benchmark is 00713.TW | Generated by QuantStats (v. 0.0.62)

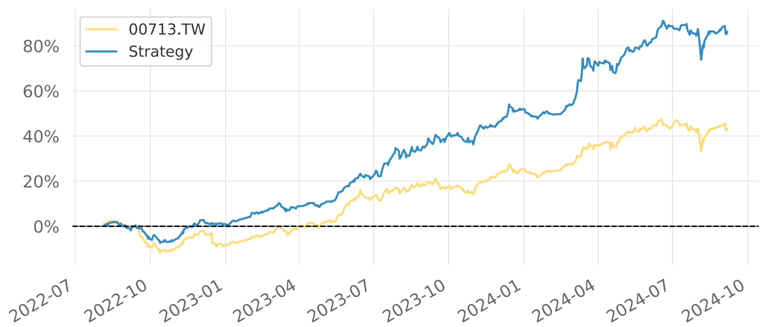
Cumulative Returns vs Benchmark



Cumulative Returns vs Benchmark (Log Scaled)



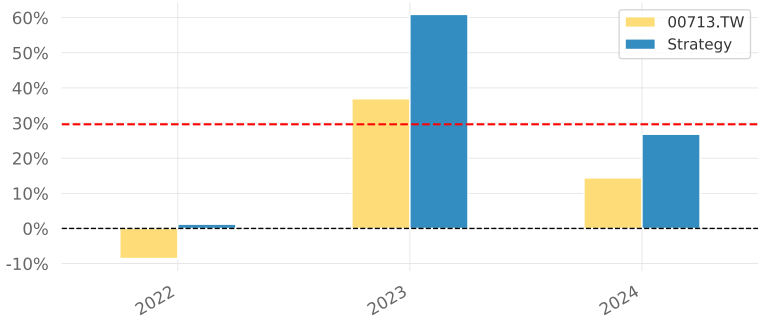
Cumulative Returns vs Benchmark (Volatility Matched)



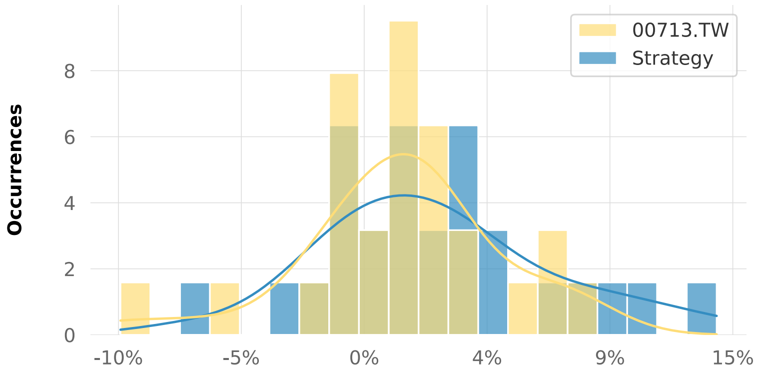
EOY Returns vs Benchmark

Key Performance Metrics

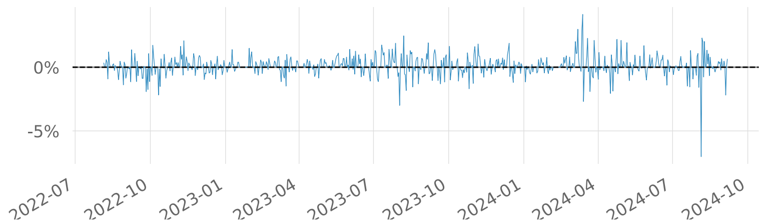
Metric	00713.TW	Strategy
Risk-Free Rate	0.0%	0.0%
Time in Market	98.0%	97.0%
Cumulative Return	43.19%	106.5%
CAGR﹪	12.59%	27.06%
Sharpe	1.54	2.62
Prob. Sharpe Ratio	97.73%	99.97%
Smart Sharpe	1.44	2.45
Sortino	2.04	3.95
Smart Sortino	1.9	3.69
Sortino/√2	1.44	2.8
Smart Sortino/√2	1.35	2.61
Omega	1.59	1.59
Max Drawdown	-13.85%	-10.75%
Longest DD Days	262	104
Volatility (ann.)	12.04%	14.1%
R^2	0.61	0.61
Information Ratio	0.13	0.13
Calmar	0.91	2.52
Skew	-1.77	-0.9
Kurtosis	9.86	9.18
Expected Daily	0.07%	0.14%
Expected Monthly	1.39%	2.83%
Expected Yearly	12.71%	27.34%
Kelly Criterion	11.07%	21.34%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-1.17%	-1.31%
Expected Shortfall (cVaR)	-1.17%	-1.31%
Max Consecutive Wins	10	12
Max Consecutive Losses	7	7
Gain/Pain Ratio	0.32	0.59
Gain/Pain (1M)	1.59	4.8



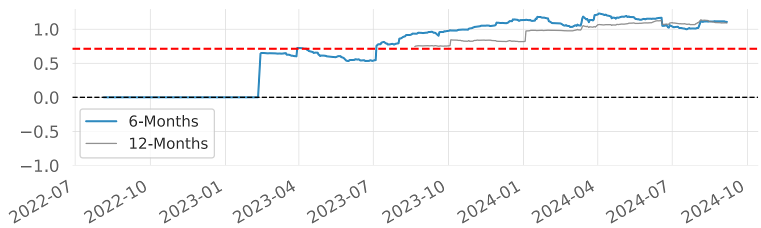
Distribution of Monthly Returns



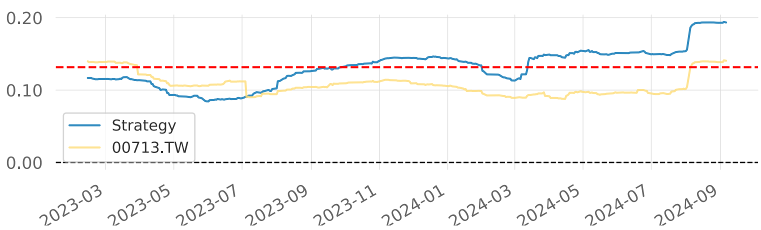
Daily Active Returns



Rolling Beta to Benchmark



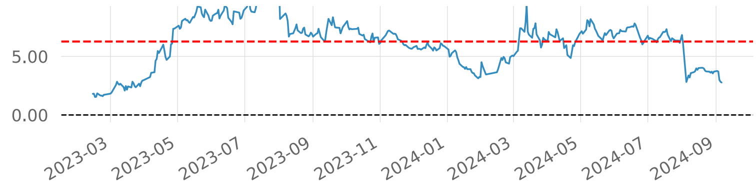
Rolling Volatility (6-Months)



Rolling Sharpe (6-Months)

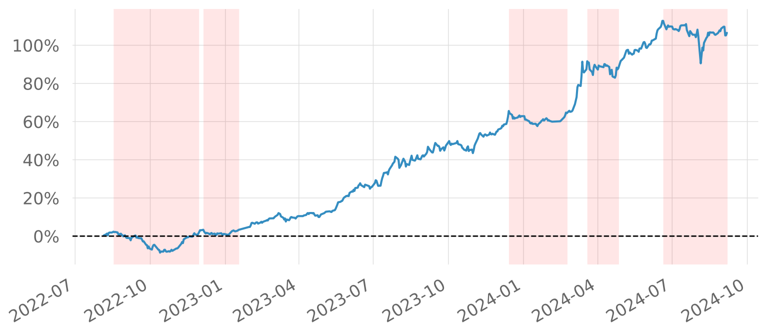
Rolling Sortino (6-Months)

Metric	00713.TW	Strategy
Payoff Ratio	0.83	1.0
Profit Factor	1.32	1.59
Common Sense Ratio	1.38	1.95
CPC Index	0.65	0.96
Tail Ratio	1.05	1.23
Outlier Win Ratio	3.88	3.03
Outlier Loss Ratio	3.5	3.13
MTD	-1.03%	-1.06%
3M	-0.17%	2.76%
6M	10.33%	20.79%
YTD	14.38%	26.81%
1Y	19.78%	43.33%
3Y (ann.)	12.59%	27.06%
5Y (ann.)	12.59%	27.06%
10Y (ann.)	12.59%	27.06%
All-time (ann.)	12.59%	27.06%
Best Day	2.01%	4.14%
Worst Day	-5.55%	-7.02%
Best Month	8.58%	14.34%
Worst Month	-9.92%	-6.9%
Best Year	36.92%	60.92%
Worst Year	-8.57%	1.2%
Avg. Drawdown	-1.89%	-1.92%
Avg. Drawdown Days	20	14
Recovery Factor	2.7	6.94
Ulcer Index	0.05	0.03
Serenity Index	0.69	3.99
Avg. Up Month	3.42%	4.9%
Avg. Down Month	-3.16%	-2.22%
Win Days	59.63%	60.69%
Win Month	69.23%	73.08%
Win Quarter	77.78%	77.78%
Win Year	66.67%	100.0%
Beta	-	0.91
Alpha	-	0.2
Correlation	-	77.89%



Metric	00713.TW	Strategy
Treynor Ratio	-	116.79%

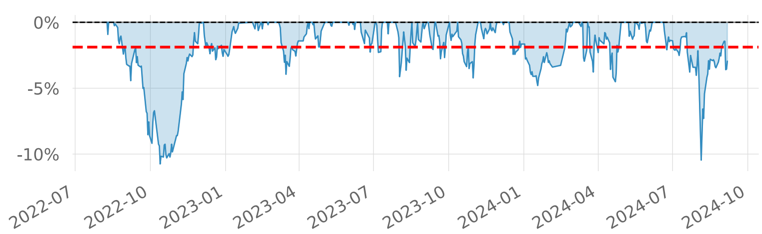
Strategy - Worst 5 Drawdown Periods



EOY Returns vs Benchmark

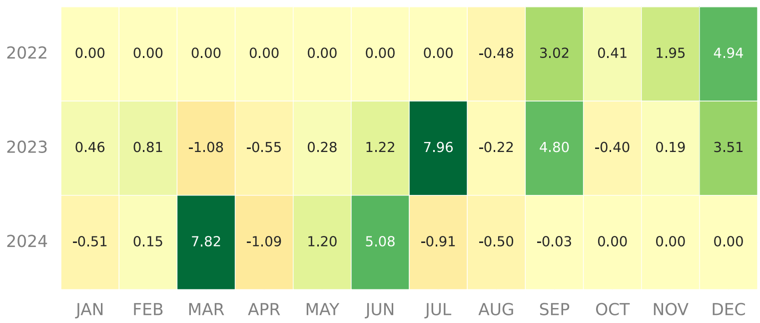
Year	00713.TW	Strategy	Multiplier	Won
2022	-8.57%	1.20%	-0.14	+
2023	36.92%	60.92%	1.65	+
2024	14.38%	26.81%	1.86	+

Underwater Plot



Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2022-08-18	2022-11-29	-10.75%	104
2024-06-21	2024-09-06	-10.46%	78
2023-12-15	2024-02-23	-4.80%	71
2024-03-20	2024-04-26	-4.51%	38
2023-10-13	2023-11-03	-4.22%	22
2023-07-31	2023-08-16	-4.13%	17
2023-03-08	2023-04-11	-3.95%	35
2024-03-14	2024-03-18	-2.95%	5
2022-12-06	2023-01-17	-2.84%	43
2023-09-18	2023-09-28	-2.77%	11



Strategy - Return Quantiles