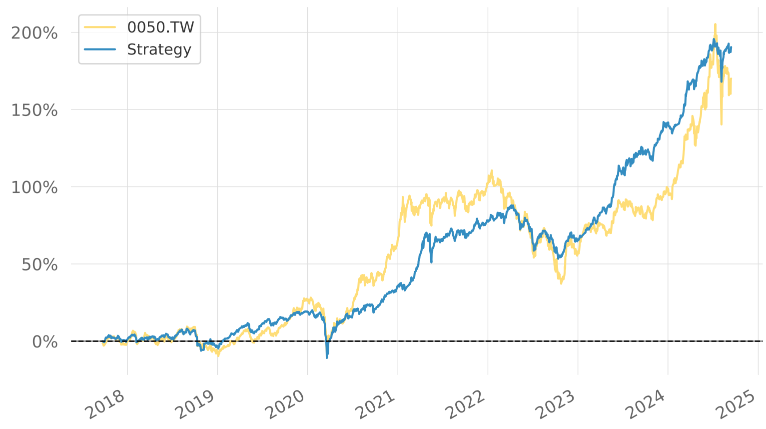
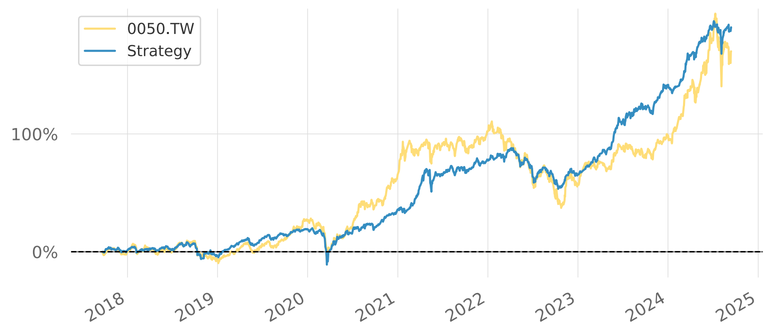
00713.TW 績效報告 22 Sep, 2017 - 13 Sep, 2024

Benchmark is 0050.TW | Generated by QuantStats (v. 0.0.62)

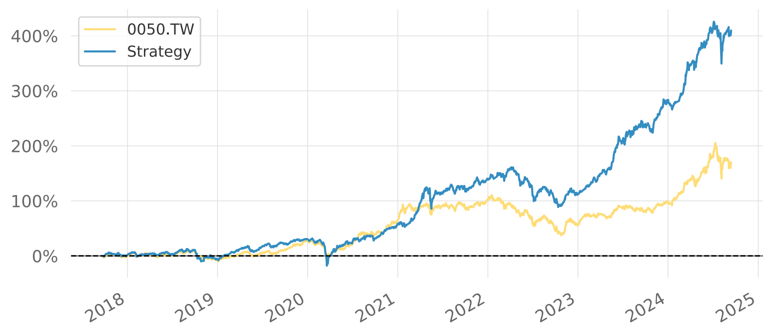
Cumulative Returns vs Benchmark



Cumulative Returns vs Benchmark (Log Scaled)



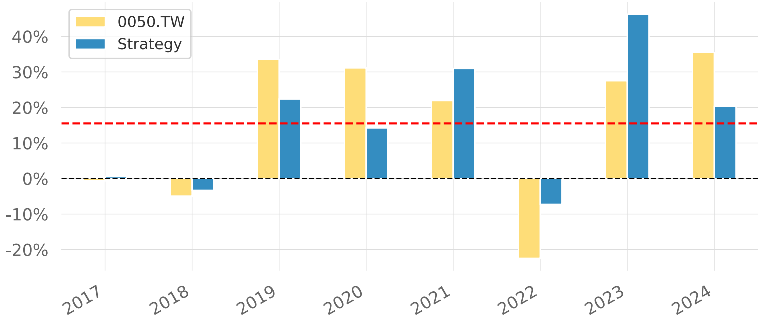
Cumulative Returns vs Benchmark (Volatility Matched)



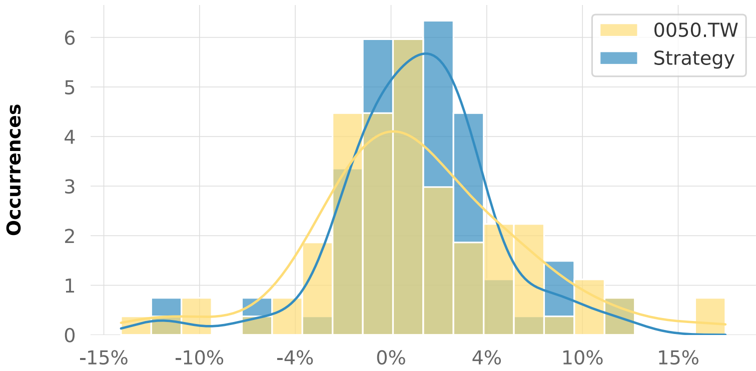
EOY Returns vs Benchmark

Key Performance Metrics

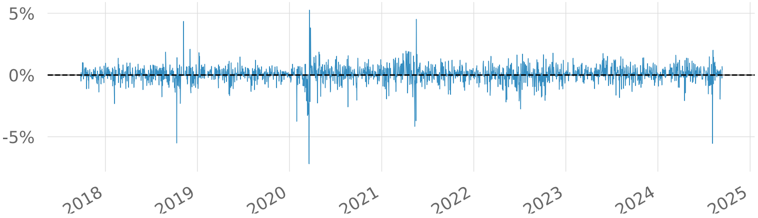
Metric	0050.TW	Strategy
Risk-Free Rate	0.0%	0.0%
Time in Market	97.0%	96.0%
Cumulative Return	170.07%	190.45%
CAGR﹪	10.32%	11.12%
Sharpe	0.87	1.36
Prob. Sharpe Ratio	98.7%	99.96%
Smart Sharpe	0.84	1.32
Sortino	1.25	1.87
Smart Sortino	1.21	1.81
Sortino/√2	0.88	1.32
Smart Sortino/√2	0.85	1.28
Omega	1.29	1.29
Max Drawdown	-34.86%	-25.8%
Longest DD Days	749	394
Volatility (ann.)	19.16%	12.2%
R^2	0.53	0.53
Information Ratio	-0.0	-0.0
Calmar	0.3	0.43
Skew	-0.29	-1.05
Kurtosis	6.18	12.21
Expected Daily	0.06%	0.06%
Expected Monthly	1.18%	1.26%
Expected Yearly	13.22%	14.26%
Kelly Criterion	2.35%	13.28%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-1.92%	-1.2%
Expected Shortfall (cVaR)	-1.92%	-1.2%
Max Consecutive Wins	10	12
Max Consecutive Losses	9	10
Gain/Pain Ratio	0.17	0.29
Gain/Pain (1M)	0.96	1.49



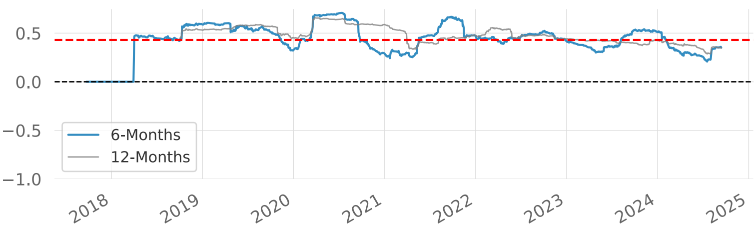
Distribution of Monthly Returns



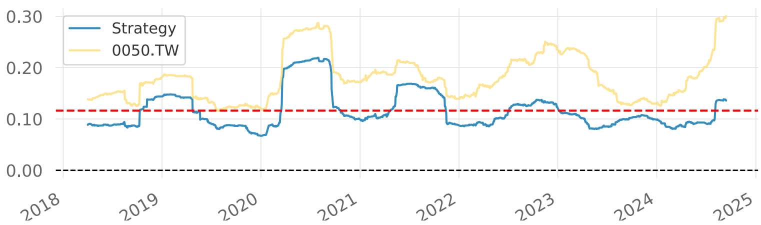
Daily Active Returns



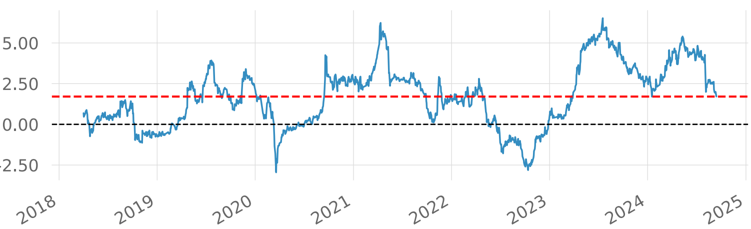
Rolling Beta to Benchmark



Rolling Volatility (6-Months)

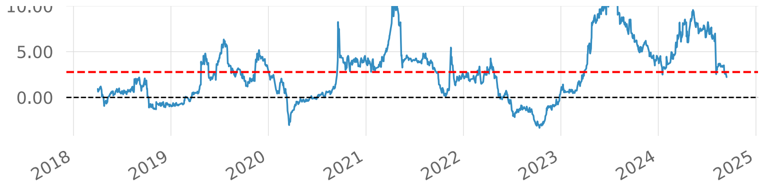


Rolling Sharpe (6-Months)



Rolling Sortino (6-Months)

Metric	0050.TW	Strategy
Payoff Ratio	0.9	0.88
Profit Factor	1.17	1.29
Common Sense Ratio	1.18	1.25
CPC Index	0.57	0.67
Tail Ratio	1.01	0.97
Outlier Win Ratio	3.15	5.36
Outlier Loss Ratio	3.11	4.56
MTD	-1.63%	-0.17%
3M	1.65%	1.98%
6M	16.06%	13.03%
YTD	35.47%	20.31%
1Y	46.74%	30.61%
3Y (ann.)	9.49%	13.76%
5Y (ann.)	13.2%	14.15%
10Y (ann.)	10.32%	11.12%
All-time (ann.)	10.32%	11.12%
Best Day	7.95%	5.26%
Worst Day	-9.13%	-7.19%
Best Month	17.47%	11.65%
Worst Month	-14.1%	-12.21%
Best Year	35.47%	46.26%
Worst Year	-22.45%	-7.25%
Avg. Drawdown	-3.6%	-2.04%
Avg. Drawdown Days	36	22
Recovery Factor	3.21	4.33
Ulcer Index	0.11	0.05
Serenity Index	0.62	1.62
Avg. Up Month	4.88%	3.71%
Avg. Down Month	-4.35%	-2.92%
Win Days	53.68%	59.36%
Win Month	58.82%	67.06%
Win Quarter	65.52%	79.31%
Win Year	62.5%	75.0%
Beta	-	0.46
Alpha	-	0.09
Correlation	-	72.72%

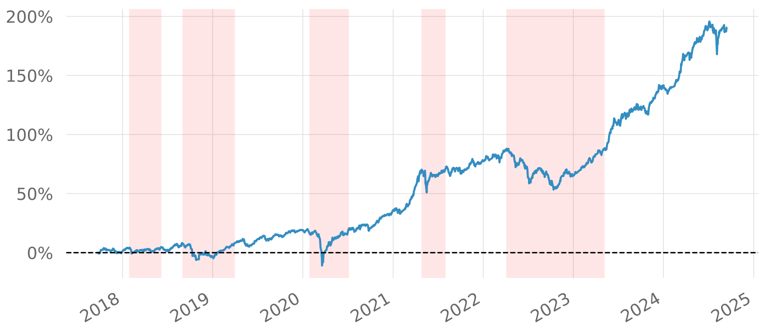


Metric	0050.TW	Strategy
Treynor Ratio	-	411.29%

EOY Returns vs Benchmark

Year	0050.TW	Strategy	Multiplier	Won
2017	-0.67%	0.53%	-0.80	+
2018	-4.94%	-3.31%	0.67	+
2019	33.52%	22.38%	0.67	-
2020	31.14%	14.24%	0.46	-
2021	21.92%	30.94%	1.41	+
2022	-22.45%	-7.25%	0.32	+
2023	27.52%	46.26%	1.68	+
2024	35.47%	20.31%	0.57	-

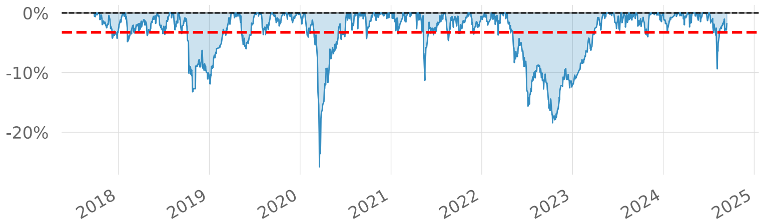
Strategy - Worst 5 Drawdown Periods

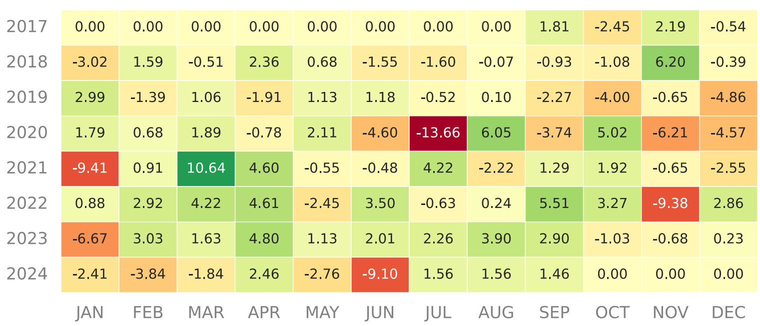


Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2020-01-30	2020-07-03	-25.80%	156
2022-04-07	2023-05-05	-18.42%	394
2018-09-03	2019-03-29	-13.23%	208
2021-04-28	2021-07-30	-11.30%	94
2024-07-08	2024-09-13	-9.37%	68
2019-05-06	2019-07-04	-6.01%	60
2018-01-30	2018-06-04	-4.82%	126
2021-08-09	2021-11-04	-4.62%	88
2020-09-09	2020-10-19	-4.29%	41
2017-10-18	2018-01-18	-4.27%	93

Underwater Plot





Strategy - Return Quantiles