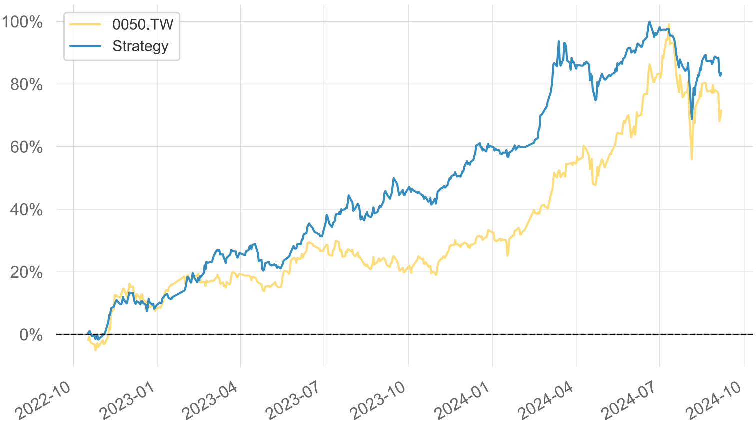
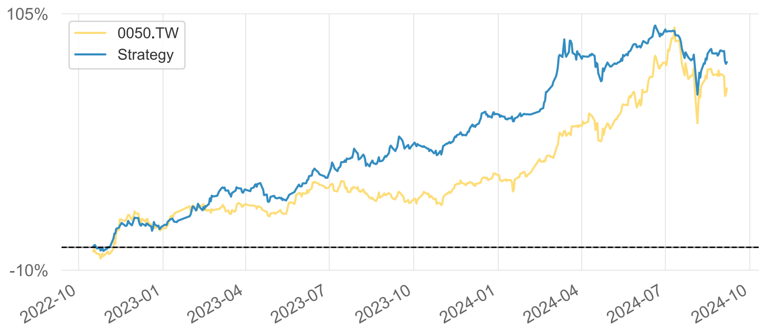
Strategy Tearsheet 17 Oct, 2022 - 6 Sep, 2024

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

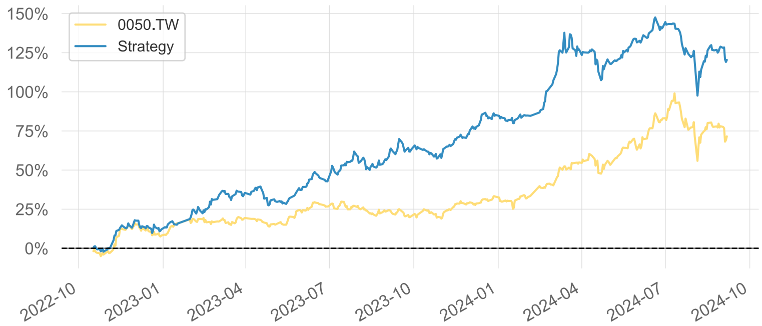
Cumulative Returns vs Benchmark



Cumulative Returns vs Benchmark (Log Scaled)



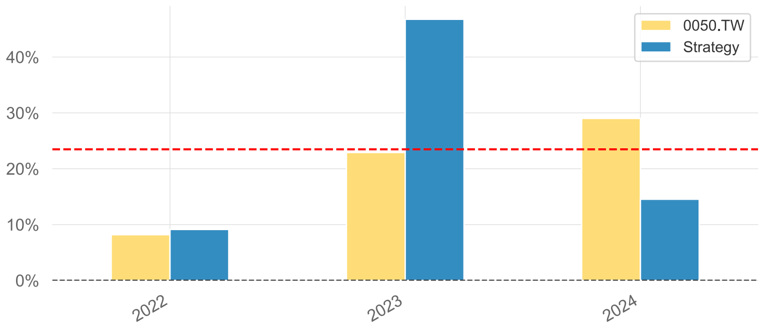
Cumulative Returns vs Benchmark (Volatility Matched)



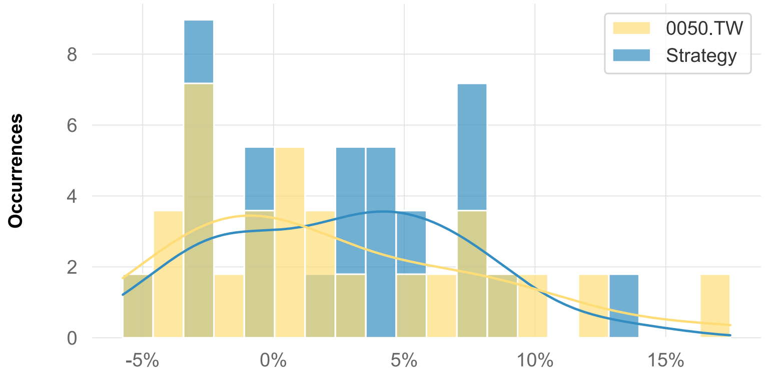
EOY Returns vs Benchmark

Key Performance Metrics

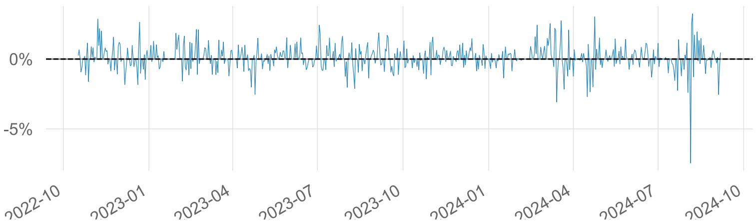
Metric	0050.TW	Strategy
Risk-Free Rate	0.0%	0.0%
Time in Market	97.0%	97.0%
Cumulative Return	71.58%	83.45%
CAGR﹪	21.79%	24.81%
Sharpe	1.52	2.17
Prob. Sharpe Ratio	97.59%	99.68%
Smart Sharpe	1.41	2.01
Sortino	2.23	3.21
Smart Sortino	2.06	2.98
Sortino/√2	1.58	2.27
Smart Sortino/√2	1.46	2.1
Omega	1.46	1.46
Max Drawdown	-21.7%	-15.61%
Longest DD Days	127	92
Volatility (ann.)	21.0%	15.92%
R^2	0.49	0.49
Information Ratio	0.01	0.01
Calmar	1.0	1.59
Skew	-0.6	-0.9
Kurtosis	7.46	7.23
Expected Daily	0.12%	0.13%
Expected Monthly	2.27%	2.56%
Expected Yearly	19.72%	22.42%
Kelly Criterion	8.93%	15.9%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-2.05%	-1.51%
Expected Shortfall (cVaR)	-2.05%	-1.51%
Max Consecutive Wins	7	16
Max Consecutive Losses	9	8
Gain/Pain Ratio	0.33	0.46
Gain/Pain (1M)	2.38	3.07



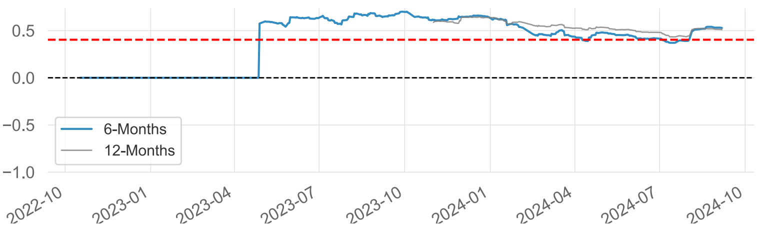
Distribution of Monthly Returns



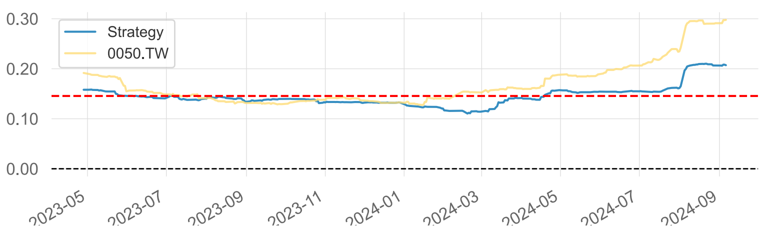
Daily Active Returns



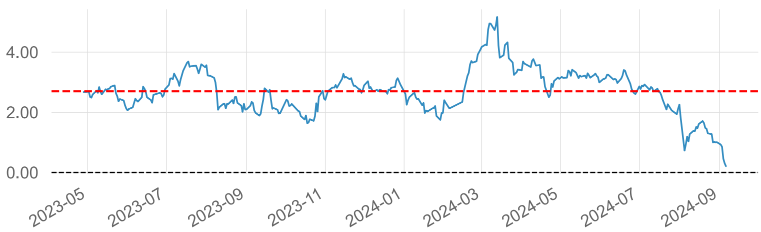
Rolling Beta to Benchmark



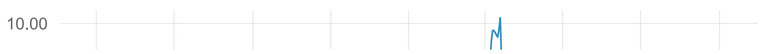
Rolling Volatility (6-Months)



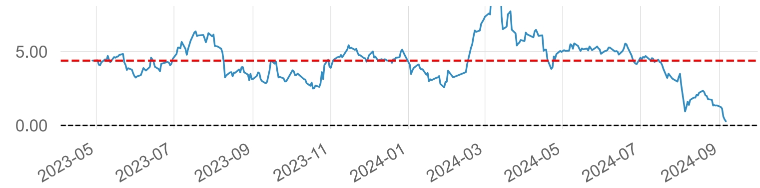
Rolling Sharpe (6-Months)



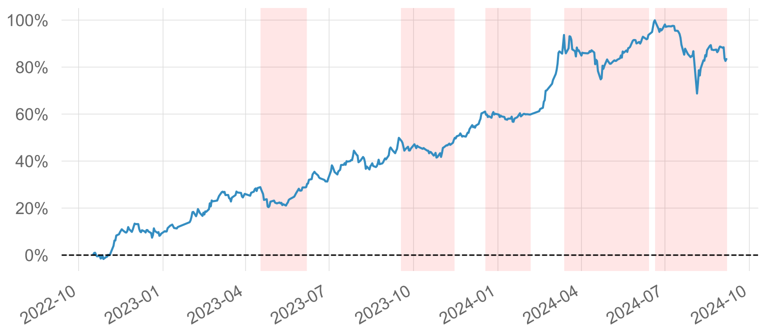
Rolling Sortino (6-Months)



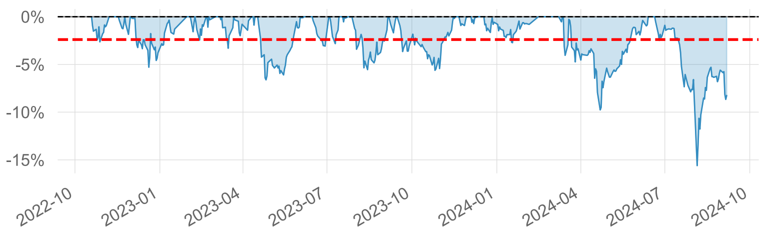
Metric	0050.TW	Strategy
Payoff Ratio	0.99	0.98
Profit Factor	1.33	1.46
Common Sense Ratio	1.62	1.89
CPC Index	0.72	0.84
Tail Ratio	1.22	1.29
Outlier Win Ratio	3.5	4.34
Outlier Loss Ratio	3.4	4.01
MTD	-3.64%	-2.81%
3M	3.74%	-3.81%
6M	17.95%	2.6%
YTD	29.01%	14.54%
1Y	38.2%	26.41%
3Y (ann.)	21.79%	24.81%
5Y (ann.)	21.79%	24.81%
10Y (ann.)	21.79%	24.81%
All-time (ann.)	21.79%	24.81%
Best Day	5.51%	3.24%
Worst Day	-9.13%	-7.44%
Best Month	17.47%	13.1%
Worst Month	-5.29%	-5.76%
Best Year	29.01%	46.76%
Worst Year	8.2%	9.13%
Avg. Drawdown	-2.59%	-2.83%
Avg. Drawdown Days	15	19
Recovery Factor	2.67	4.04
Ulcer Index	0.05	0.03
Serenity Index	2.0	2.87
Avg. Up Month	6.4%	5.71%
Avg. Down Month	-2.82%	-2.3%
Win Days	54.73%	58.33%
Win Month	58.33%	62.5%
Win Quarter	75.0%	87.5%
Win Year	100.0%	100.0%
Beta	-	0.53
Alpha	-	0.18
Correlation	-	69.99%



Strategy - Worst 5 Drawdown Periods

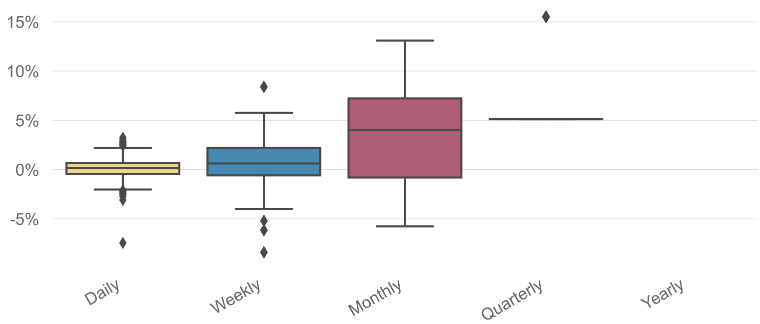


Underwater Plot



	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2022	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1.95	-4.36	2.55
2023	-2.16	6.60	0.25	0.81	-3.65	1.68	7.88	1.35	5.35	-1.19	-1.19	2.23
2024	0.63	1.48	-1.86	-2.77	-0.77	-9.21	-2.76	1.94	0.83	0.00	0.00	0.00

Strategy - Return Quantiles



Metric	0050.TW	Strategy
Treynor Ratio	-	157.27%

EOY Returns vs Benchmark

Year	0050.TW	Strategy	Multiplier	Won
2022	8.20%	9.13%	1.11	+
2023	22.91%	46.76%	2.04	+
2024	29.01%	14.54%	0.50	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2024-06-21	2024-09-06	-15.61%	78
2024-03-14	2024-06-13	-9.77%	92
2023-04-18	2023-06-06	-6.62%	50
2023-09-18	2023-11-14	-5.62%	58
2023-07-31	2023-09-04	-5.55%	36
2022-12-02	2023-01-17	-5.29%	47
2023-03-08	2023-03-21	-3.31%	14
2023-06-16	2023-06-30	-3.08%	15
2023-07-05	2023-07-13	-2.82%	9
2023-12-19	2024-02-05	-2.72%	49