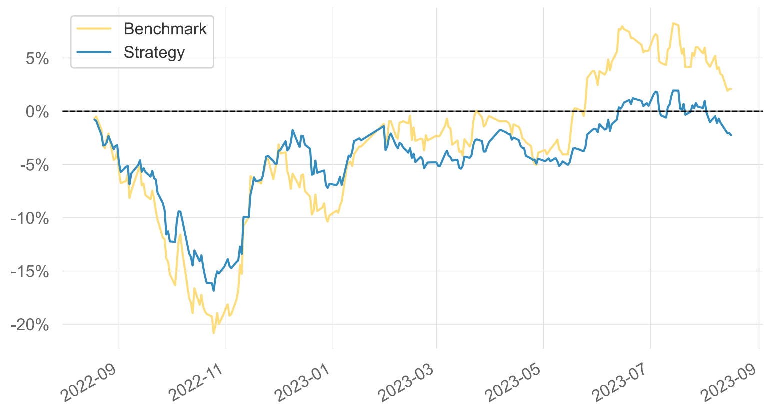
Strategy Tearsheet

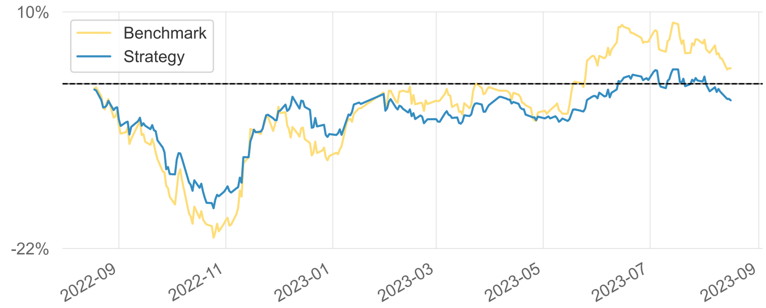
18 Aug, 2022 - 16 Aug, 2023

Benchmark is 0050.TW | Generated by QuantStats (v. 0.0.59)

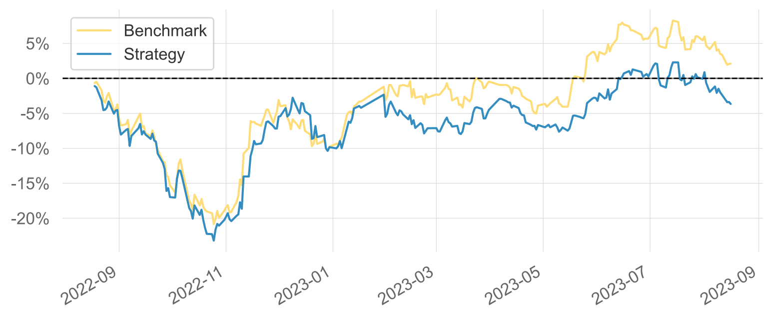
Cumulative Returns vs Benchmark



Cumulative Returns vs Benchmark (Log Scaled)



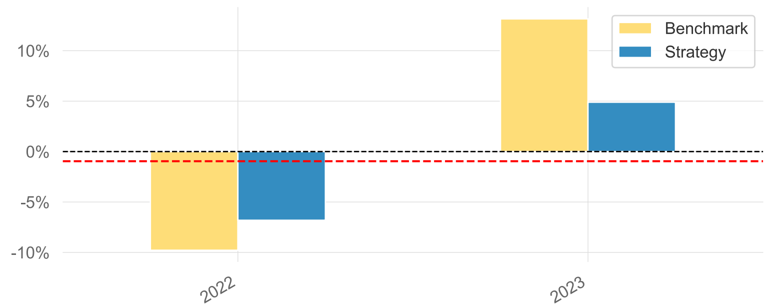
Cumulative Returns vs Benchmark (Volatility Matched)



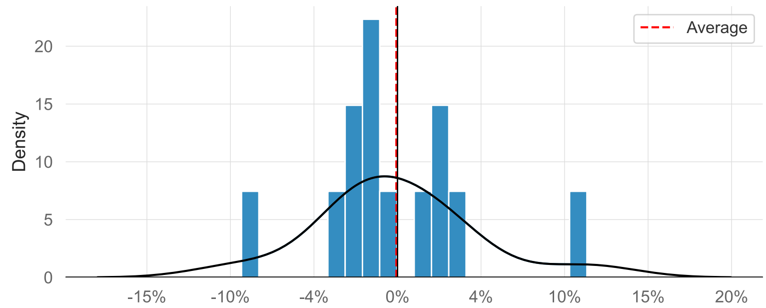
EOY Returns vs Benchmark

Key Performance Metrics

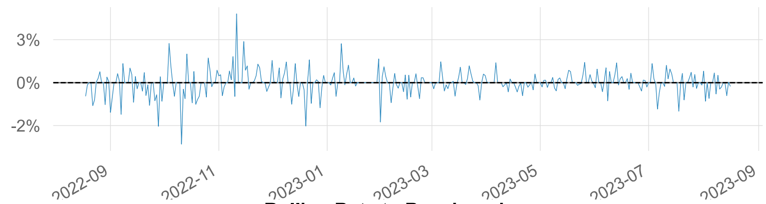
Metric	Strategy	Benchmark
Risk-Free Rate	0.0%	0.0%
Time in Market	100.0%	96.0%
Cumulative Return	-2.25%	2.09%
CAGR﹪	-2.26%	2.1%
Sharpe	-0.11	0.21
Prob. Sharpe Ratio	45.63%	58.07%
Smart Sharpe	-0.11	0.21
Sortino	-0.16	0.31
Smart Sortino	-0.16	0.31
Sortino/√2	-0.11	0.22
Smart Sortino/√2	-0.11	0.22
Omega	0.98	0.98
Max Drawdown	-16.2%	-20.44%
Longest DD Days	297	176
Volatility (ann.)	13.32%	18.93%
R^2	0.77	0.77
Information Ratio	-0.04	-0.04
Calmar	-0.14	0.1
Skew	0.01	0.3
Kurtosis	3.47	2.94
Expected Daily	-0.01%	0.01%
Expected Monthly	-0.17%	0.16%
Expected Yearly	-1.13%	1.04%
Kelly Criterion	-2.72%	2.46%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-1.39%	-1.95%
Expected Shortfall (cVaR)	-1.39%	-1.95%
Max Consecutive Wins	5	5
Max Consecutive Losses	7	9
Gain/Pain Ratio	-0.02	0.04
Gain/Pain (1M)	-0.06	0.12



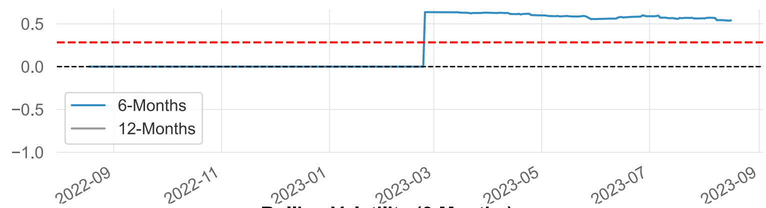
Distribution of Monthly Returns



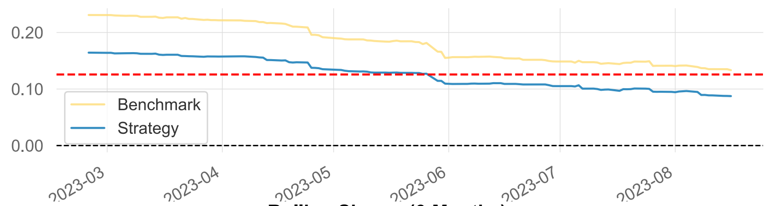
Daily Returns



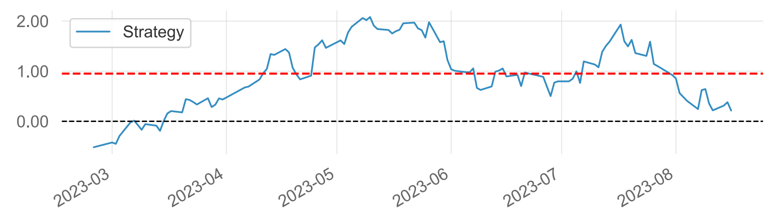
Rolling Beta to Benchmark



Rolling Volatility (6-Months)

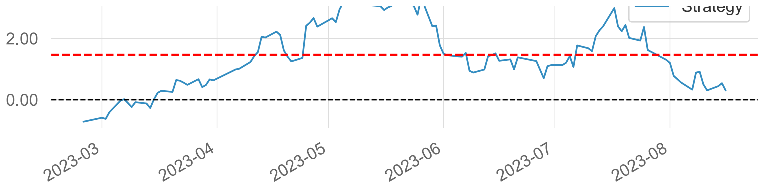


Rolling Sharpe (6-Months)

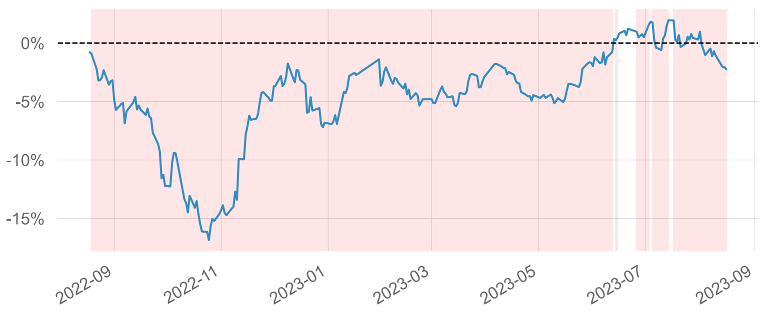


Rolling Sortino (6-Months)

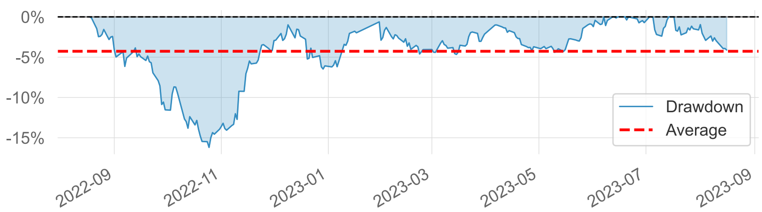
Metric	Strategy	Benchmark
Payoff Ratio	0.96	1.07
Profit Factor	0.98	1.04
Common Sense Ratio	0.92	0.96
CPC Index	0.47	0.55
Tail Ratio	0.94	0.93
Outlier Win Ratio	4.66	3.27
Outlier Loss Ratio	3.9	2.71
MTD	-2.54%	-3.18%
3M	2.94%	6.4%
6M	2.25%	4.92%
YTD	4.9%	13.16%
1Y	-2.25%	2.09%
3Y (ann.)	-2.26%	2.1%
5Y (ann.)	-2.26%	2.1%
10Y (ann.)	-2.26%	2.1%
All-time (ann.)	-2.26%	2.1%
Best Day	4.0%	5.31%
Worst Day	-3.58%	-5.18%
Best Month	11.34%	17.47%
Worst Month	-9.33%	-12.03%
Best Year	4.9%	13.16%
Worst Year	-6.81%	-9.78%
Avg. Drawdown	-3.99%	-4.19%
Avg. Drawdown Days	58	34
Recovery Factor	-0.14	0.1
Ulcer Index	0.06	0.07
Serenity Index	-0.03	0.02
Avg. Up Month	4.37%	7.39%
Avg. Down Month	-3.08%	-4.6%
Win Days	49.79%	49.57%
Win Month	38.46%	46.15%
Win Quarter	60.0%	60.0%
Win Year	50.0%	50.0%
Beta	0.62	-
Alpha	-0.04	-
Correlation	87.99%	-

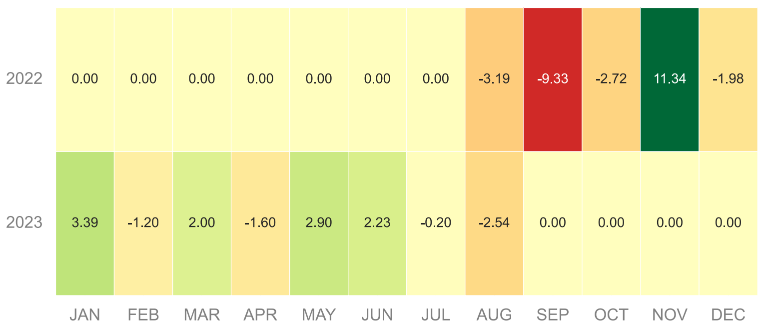


Worst 5 Drawdown Periods

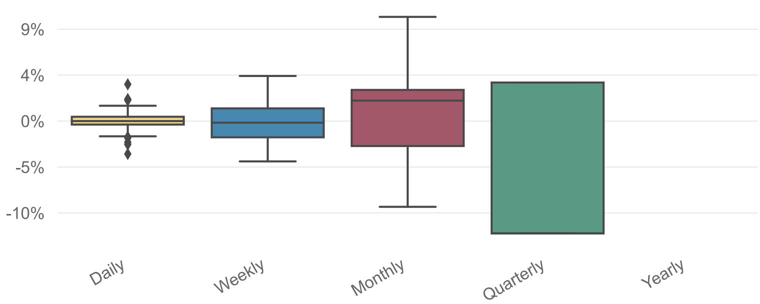


Underwater Plot





Return Quantiles



Metric	Strategy	Benchmark
Treynor Ratio	-3.63%	-

EOY Returns vs Benchmark

Year	Benchmark	Strategy	Multiplier	Won
2022	-9.78%	-6.81%	0.70	+
2023	13.16%	4.90%	0.37	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2022-08-19	2023-06-12	-16.20%	297
2023-07-17	2023-08-16	-4.11%	30
2023-07-05	2023-07-14	-2.39%	9
2023-06-26	2023-07-03	-0.73%	7
2023-06-20	2023-06-21	-0.38%	1
2023-06-14	2023-06-15	-0.14%	1