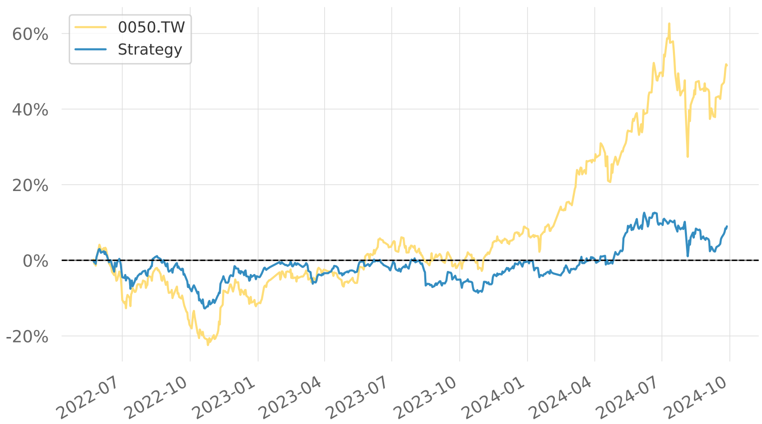
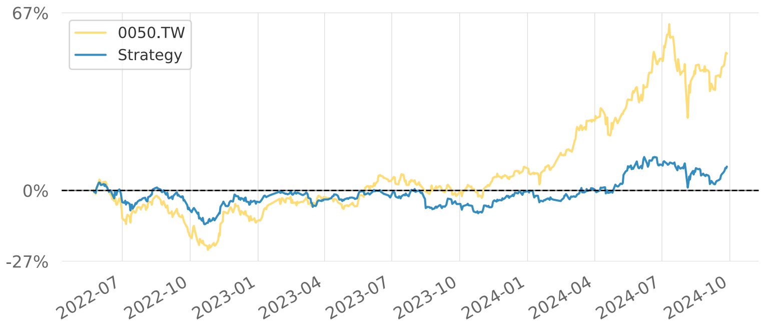
00907.TW 績效報告 23 May, 2022 - 27 Sep, 2024

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

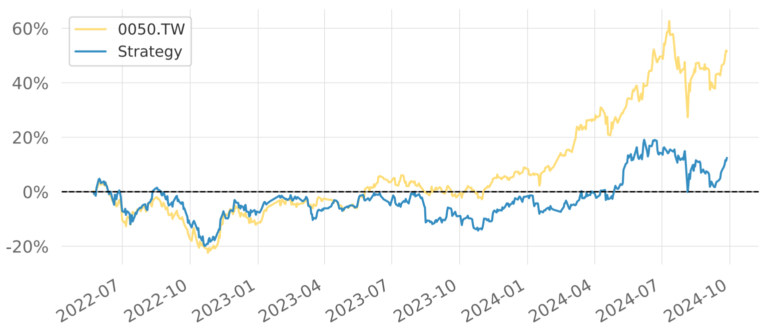
Cumulative Returns vs Benchmark



Cumulative Returns vs Benchmark (Log Scaled)



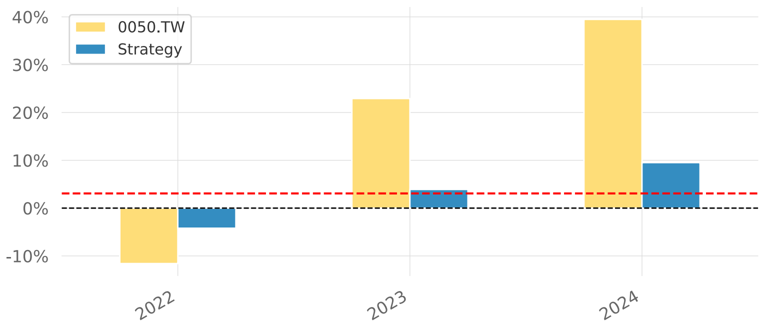
Cumulative Returns vs Benchmark (Volatility Matched)



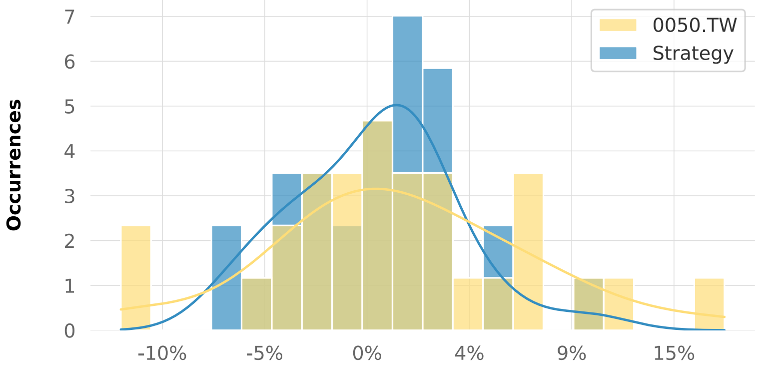
EOY Returns vs Benchmark

Key Performance Metrics

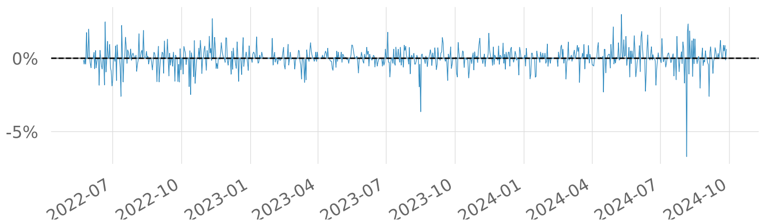
Metric	0050.TW	Strategy
Risk-Free Rate	0.0%	0.0%
Time in Market	98.0%	97.0%
Cumulative Return	51.54%	9.0%
CAGR﹪	12.99%	2.56%
Sharpe	0.95	0.35
Prob. Sharpe Ratio	92.17%	69.78%
Smart Sharpe	0.93	0.34
Sortino	1.37	0.47
Smart Sortino	1.34	0.46
Sortino/√2	0.97	0.33
Smart Sortino/√2	0.95	0.32
Omega	1.06	1.06
Max Drawdown	-25.5%	-15.28%
Longest DD Days	377	709
Volatility (ann.)	21.55%	13.52%
R^2	0.46	0.46
Information Ratio	-0.06	-0.06
Calmar	0.51	0.17
Skew	-0.48	-1.03
Kurtosis	5.54	7.53
Expected Daily	0.07%	0.01%
Expected Monthly	1.44%	0.3%
Expected Yearly	14.86%	2.91%
Kelly Criterion	6.08%	2.84%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-2.15%	-1.38%
Expected Shortfall (cVaR)	-2.15%	-1.38%
Max Consecutive Wins	7	9
Max Consecutive Losses	9	8
Gain/Pain Ratio	0.19	0.06
Gain/Pain (1M)	1.02	0.28



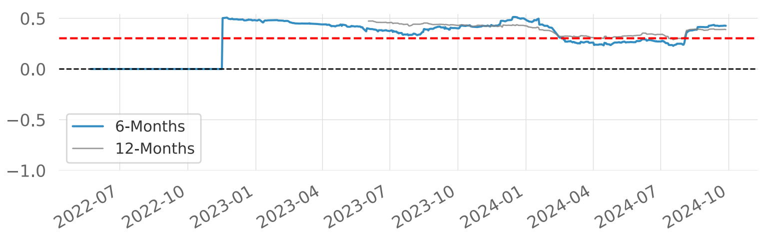
Distribution of Monthly Returns



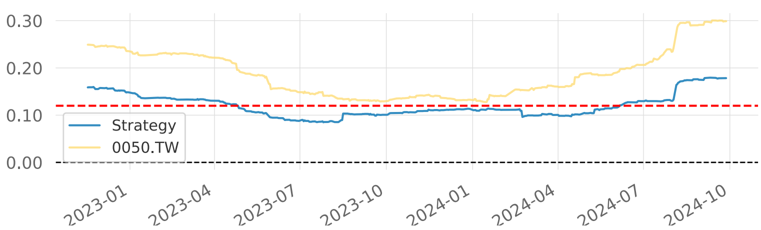
Daily Active Returns



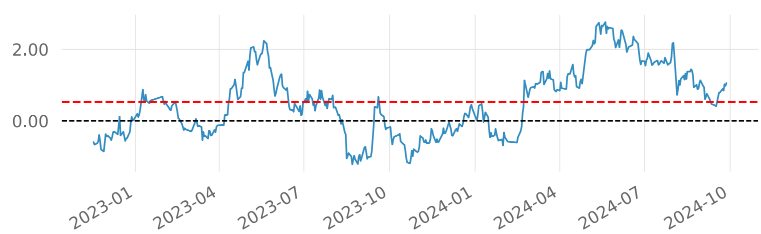
Rolling Beta to Benchmark



Rolling Volatility (6-Months)

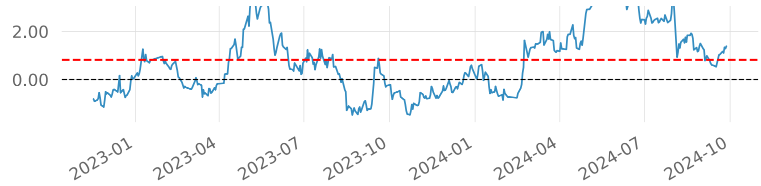


Rolling Sharpe (6-Months)



Rolling Sortino (6-Months)

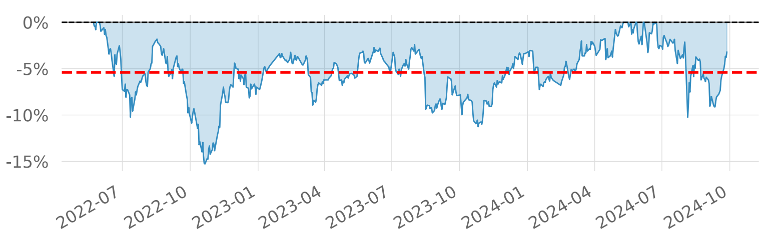
Metric	0050.TW	Strategy
Payoff Ratio	0.98	0.97
Profit Factor	1.19	1.06
Common Sense Ratio	1.4	0.98
CPC Index	0.62	0.54
Tail Ratio	1.18	0.93
Outlier Win Ratio	3.02	4.86
Outlier Loss Ratio	3.15	4.69
MTD	4.16%	2.89%
3M	1.92%	-0.49%
6M	19.86%	9.0%
YTD	39.46%	9.51%
1Y	54.71%	14.42%
3Y (ann.)	12.99%	2.56%
5Y (ann.)	12.99%	2.56%
10Y (ann.)	12.99%	2.56%
All-time (ann.)	12.99%	2.56%
Best Day	5.51%	2.98%
Worst Day	-9.13%	-6.71%
Best Month	17.47%	10.8%
Worst Month	-12.03%	-6.45%
Best Year	39.46%	9.51%
Worst Year	-11.59%	-4.2%
Avg. Drawdown	-3.61%	-5.08%
Avg. Drawdown Days	30	139
Recovery Factor	1.84	0.7
Ulcer Index	0.09	0.06
Serenity Index	0.43	0.14
Avg. Up Month	6.34%	3.15%
Avg. Down Month	-4.98%	-4.04%
Win Days	53.57%	52.17%
Win Month	58.62%	62.07%
Win Quarter	70.0%	60.0%
Win Year	66.67%	66.67%
Beta	-	0.43
Alpha	-	-0.04
Correlation	-	67.85%



Metric	0050.TW	Strategy
Treynor Ratio	-	21.14%

Strategy - Worst 5 Drawdown Periods

Underwater Plot

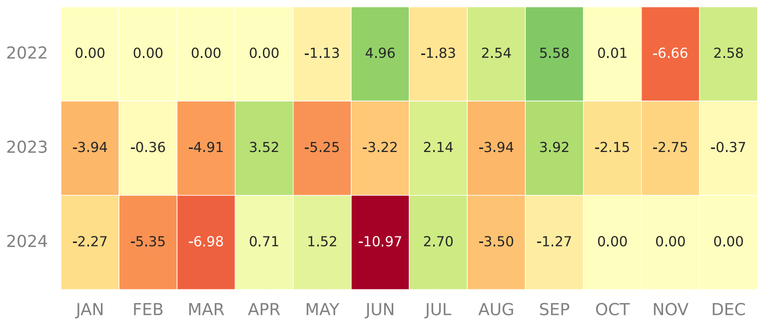


EOY Returns vs Benchmark

Year	0050.TW	Strategy	Multiplier	Won
2022	-11.59%	-4.20%	0.36	+
2023	22.91%	3.90%	0.17	-
2024	39.46%	9.51%	0.24	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2022-06-01	2024-05-09	-15.28%	709
2024-06-11	2024-09-27	-10.24%	109
2024-05-29	2024-06-05	-2.40%	8
2024-05-21	2024-05-24	-1.28%	4
2022-05-24	2022-05-26	-0.80%	3
2024-05-17	2024-05-17	-0.49%	1



Strategy - Return Quantiles