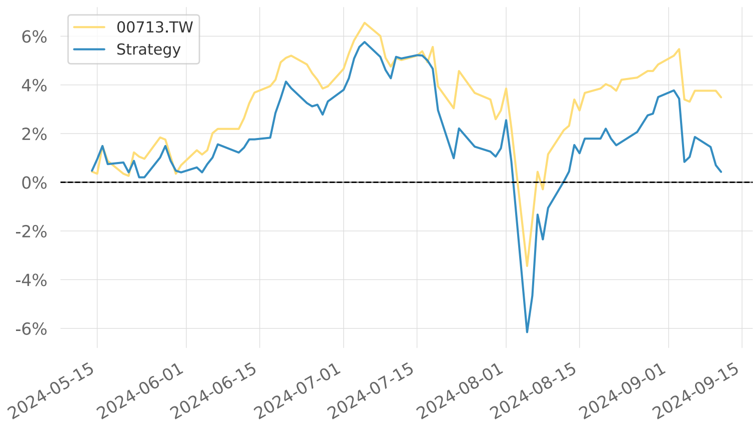
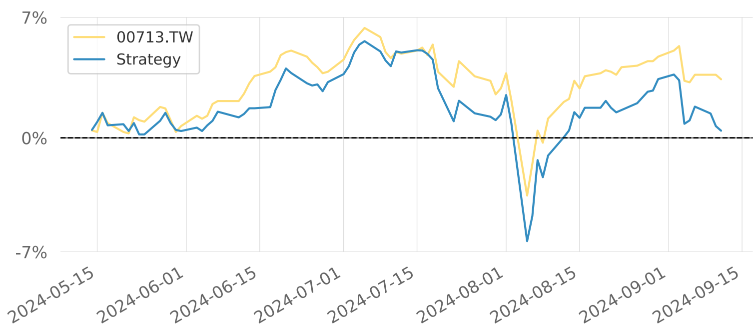
00944.TW 績效報告 14 May, 2024 - 11 Sep, 2024

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

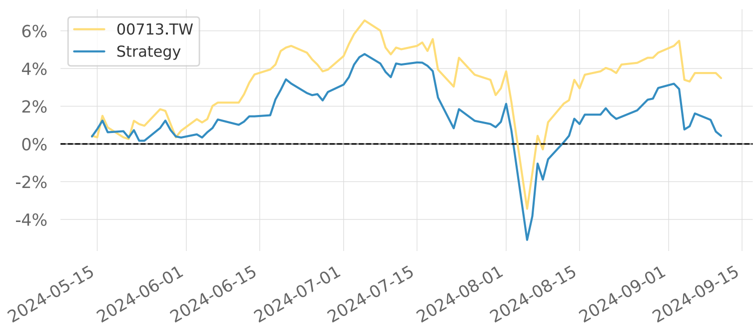
Cumulative Returns vs Benchmark



Cumulative Returns vs Benchmark (Log Scaled)



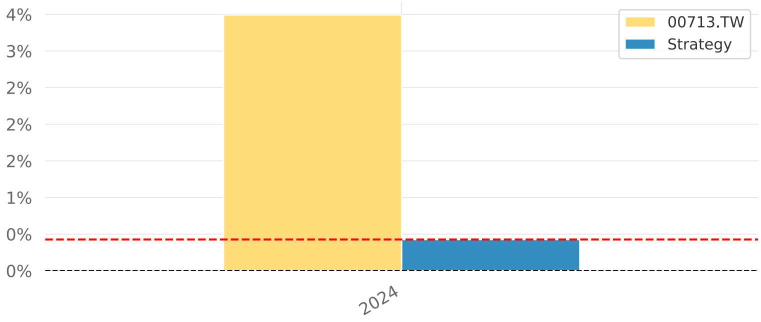
Cumulative Returns vs Benchmark (Volatility Matched)



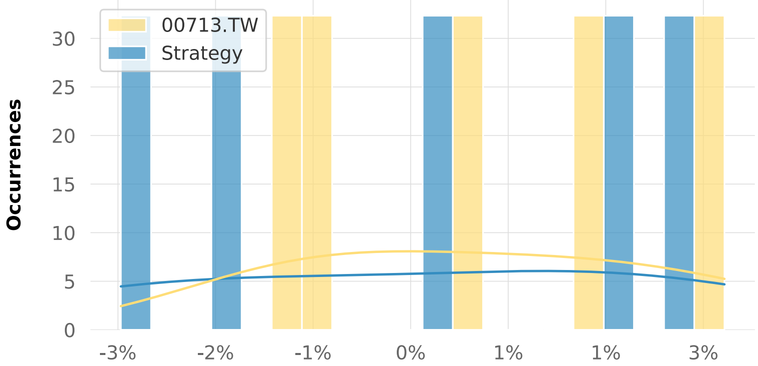
EOY Returns vs Benchmark

Key Performance Metrics

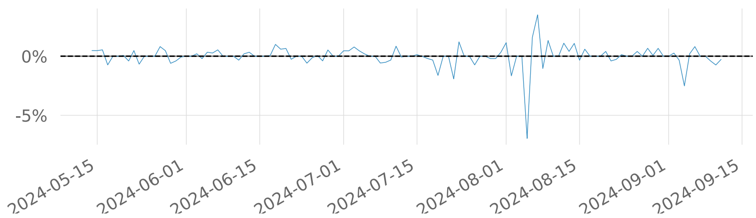
Metric	00713.TW	Strategy
Risk-Free Rate	0.0%	0.0%
Time in Market	96.0%	97.0%
Cumulative Return	3.49%	0.43%
CAGR﹪	7.47%	0.9%
Sharpe	0.79	0.16
Prob. Sharpe Ratio	66.26%	53.63%
Smart Sharpe	0.75	0.15
Sortino	0.97	0.2
Smart Sortino	0.93	0.19
Sortino/√2	0.69	0.14
Smart Sortino/√2	0.66	0.13
Omega	1.04	1.04
Max Drawdown	-9.37%	-11.27%
Longest DD Days	66	66
Volatility (ann.)	14.61%	17.6%
R^2	0.87	0.87
Information Ratio	-0.08	-0.08
Calmar	0.8	0.08
Skew	-2.7	-2.88
Kurtosis	16.15	19.38
Expected Daily	0.04%	0.01%
Expected Monthly	0.69%	0.09%
Expected Yearly	3.49%	0.43%
Kelly Criterion	5.19%	-1.92%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-1.47%	-1.81%
Expected Shortfall (cVaR)	-1.47%	-1.81%
Max Consecutive Wins	8	6
Max Consecutive Losses	4	5
Gain/Pain Ratio	0.17	0.04
Gain/Pain (1M)	1.74	0.2



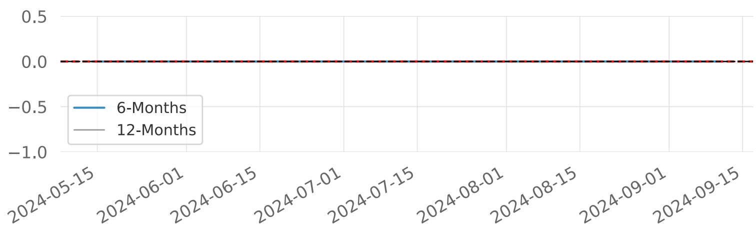
Distribution of Monthly Returns



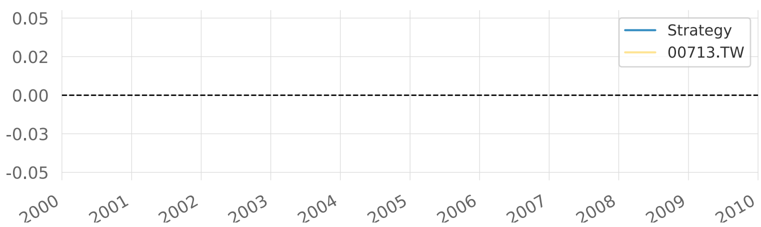
Daily Active Returns



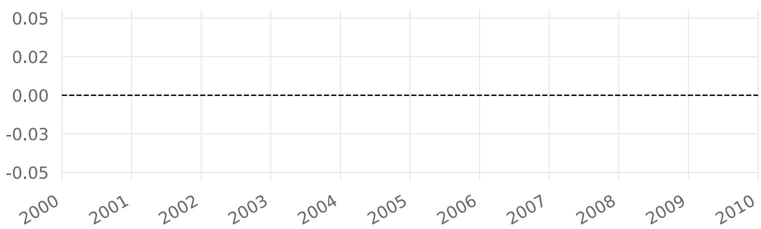
Rolling Beta to Benchmark



Rolling Volatility (6-Months)

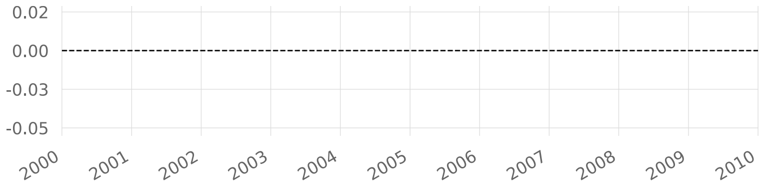


Rolling Sharpe (6-Months)

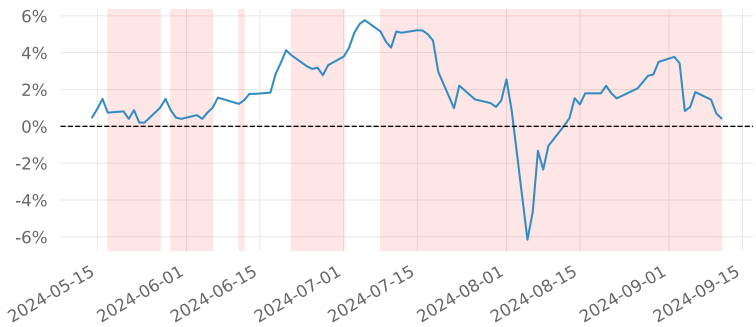


Rolling Sortino (6-Months)

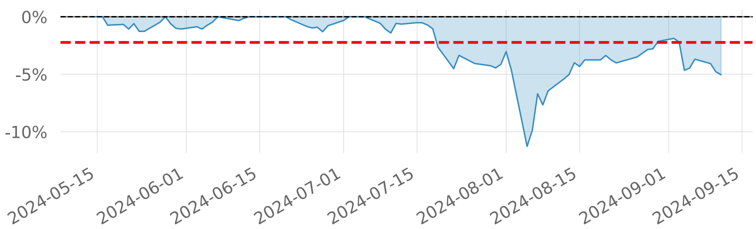
Metric	00713.TW	Strategy
Payoff Ratio	0.79	0.75
Profit Factor	1.17	1.04
Common Sense Ratio	1.53	0.75
CPC Index	0.54	0.44
Tail Ratio	1.3	0.73
Outlier Win Ratio	3.81	3.43
Outlier Loss Ratio	4.47	3.92
MTD	-1.29%	-2.97%
3M	1.27%	-1.12%
6M	3.49%	0.43%
YTD	3.49%	0.43%
1Y	3.49%	0.43%
3Y (ann.)	7.47%	0.9%
5Y (ann.)	7.47%	0.9%
10Y (ann.)	7.47%	0.9%
All-time (ann.)	7.47%	0.9%
Best Day	2.01%	3.5%
Worst Day	-5.55%	-6.95%
Best Month	3.22%	2.9%
Worst Month	-1.29%	-2.97%
Best Year	3.49%	0.43%
Worst Year	3.49%	0.43%
Avg. Drawdown	-2.68%	-3.05%
Avg. Drawdown Days	18	20
Recovery Factor	0.4	0.08
Ulcer Index	0.02	0.03
Serenity Index	0.3	0.05
Avg. Up Month	1.92%	1.8%
Avg. Down Month	-1.12%	-2.42%
Win Days	58.23%	56.25%
Win Month	60.0%	60.0%
Win Quarter	50.0%	50.0%
Win Year	100.0%	100.0%
Beta	-	1.12
Alpha	-	-0.1
Correlation	-	93.17%

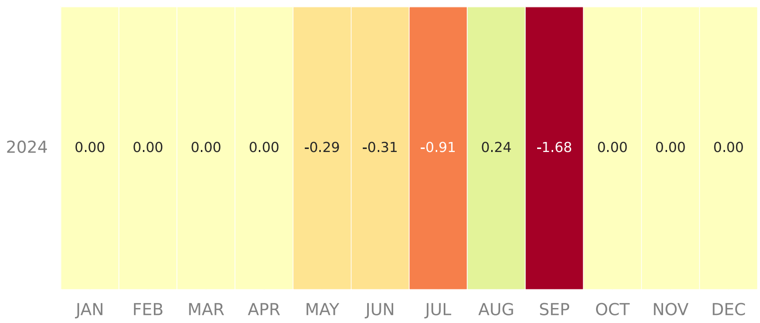


Strategy - Worst 5 Drawdown Periods

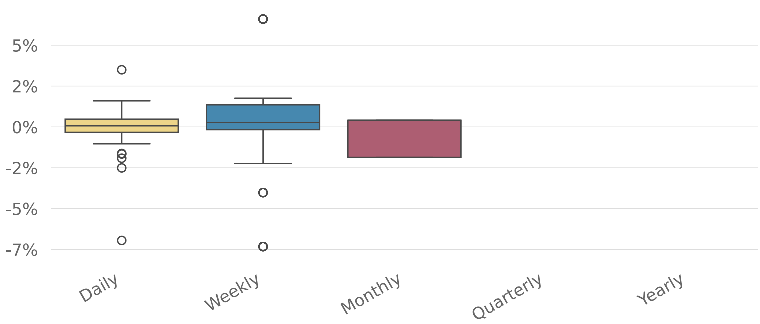


Underwater Plot





Strategy - Return Quantiles



Metric	00713.TW	Strategy
Treynor Ratio	-	0.38%

EOY Returns vs Benchmark

Year	00713.TW	Strategy	Multiplier	Won
2024	3.49%	0.43%	0.12	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2024-07-08	2024-09-11	-11.27%	66
2024-06-21	2024-07-01	-1.30%	11
2024-05-17	2024-05-27	-1.27%	11
2024-05-29	2024-06-06	-1.07%	9
2024-06-11	2024-06-12	-0.33%	2