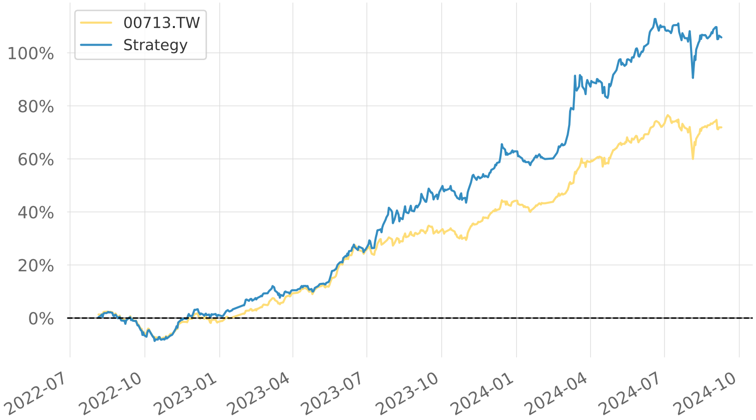
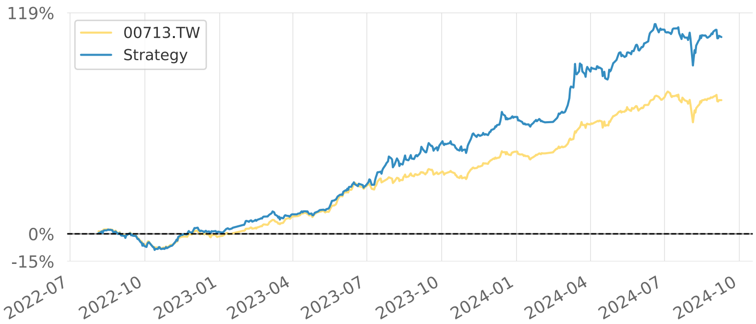
00915.TW 績效報告 5 Aug, 2022 - 9 Sep, 2024

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

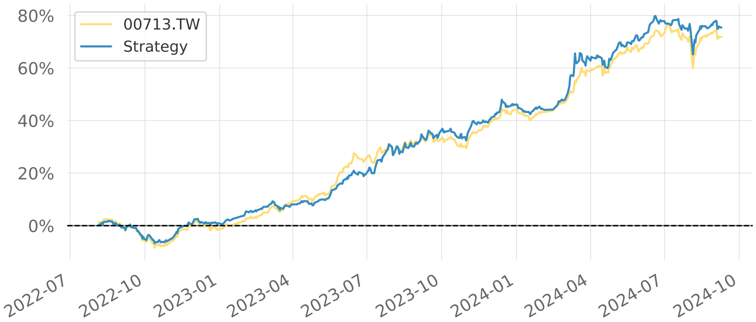
Cumulative Returns vs Benchmark



Cumulative Returns vs Benchmark (Log Scaled)



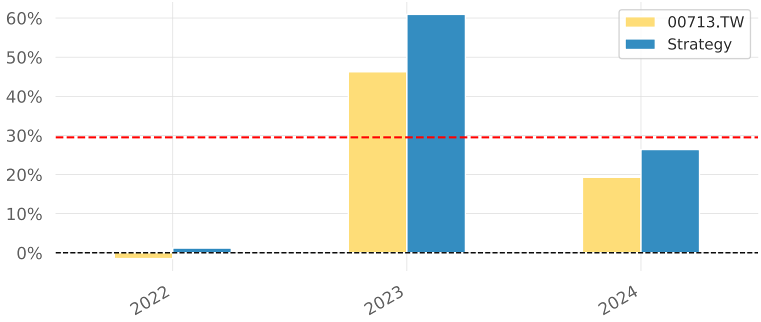
Cumulative Returns vs Benchmark (Volatility Matched)



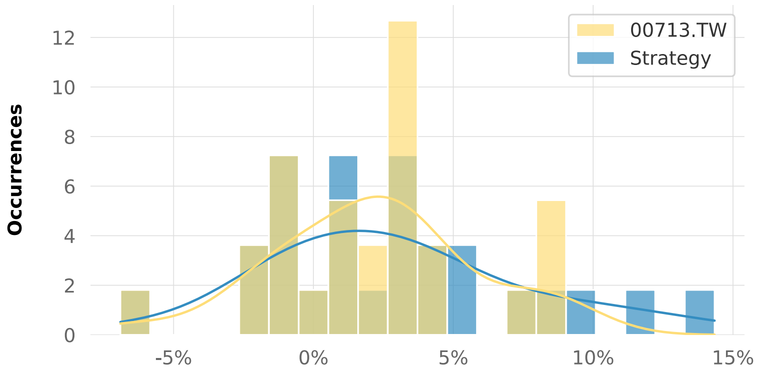
EOY Returns vs Benchmark

Key Performance Metrics

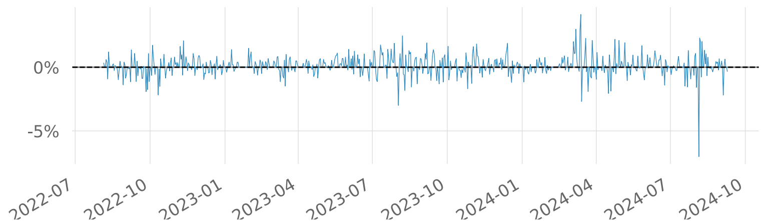
Metric	00713.TW	Strategy
Risk-Free Rate	0.0%	0.0%
Time in Market	97.0%	97.0%
Cumulative Return	71.9%	105.82%
CAGR﹪	19.51%	26.8%
Sharpe	2.52	2.61
Prob. Sharpe Ratio	99.93%	99.96%
Smart Sharpe	2.35	2.43
Sortino	3.62	3.93
Smart Sortino	3.38	3.67
Sortino/√2	2.56	2.78
Smart Sortino/√2	2.39	2.59
Omega	1.59	1.59
Max Drawdown	-10.61%	-10.75%
Longest DD Days	169	104
Volatility (ann.)	10.89%	14.09%
R^2	0.72	0.72
Information Ratio	0.08	0.08
Calmar	1.84	2.49
Skew	-1.32	-0.89
Kurtosis	9.15	9.19
Expected Daily	0.11%	0.14%
Expected Monthly	2.11%	2.82%
Expected Yearly	19.79%	27.2%
Kelly Criterion	18.14%	21.15%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-1.02%	-1.31%
Expected Shortfall (cVaR)	-1.02%	-1.31%
Max Consecutive Wins	10	12
Max Consecutive Losses	7	7
Gain/Pain Ratio	0.55	0.59
Gain/Pain (1M)	3.68	4.68



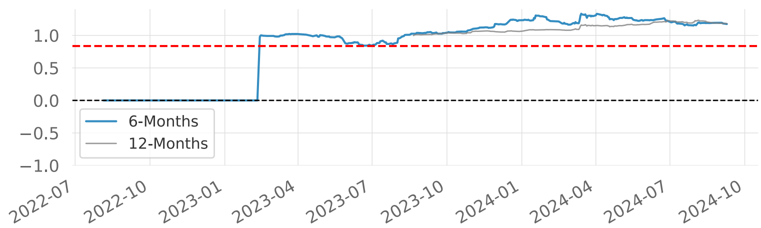
Distribution of Monthly Returns



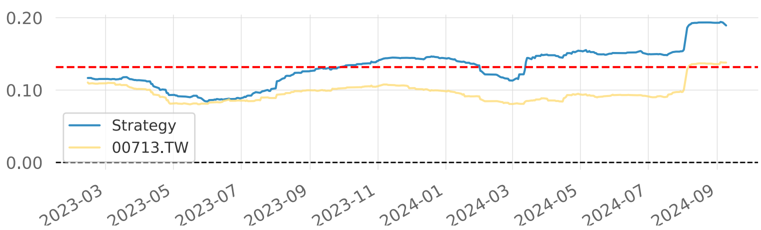
Daily Active Returns



Rolling Beta to Benchmark



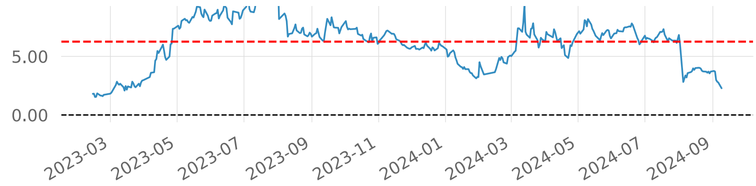
Rolling Volatility (6-Months)

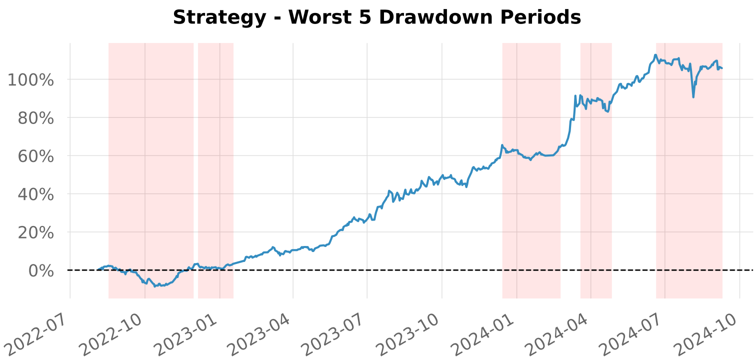


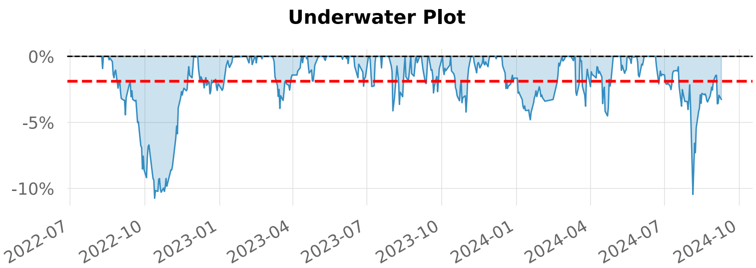
Rolling Sharpe (6-Months)

Rolling Sortino (6-Months)

Metric	00713.TW	Strategy
Payoff Ratio	0.93	1.0
Profit Factor	1.55	1.59
Common Sense Ratio	1.97	1.95
CPC Index	0.88	0.96
Tail Ratio	1.27	1.23
Outlier Win Ratio	3.89	3.03
Outlier Loss Ratio	3.71	2.93
MTD	-1.03%	-1.39%
3M	1.53%	1.63%
6M	14.18%	14.84%
YTD	19.28%	26.38%
1Y	29.19%	41.57%
3Y (ann.)	19.51%	26.8%
5Y (ann.)	19.51%	26.8%
10Y (ann.)	19.51%	26.8%
All-time (ann.)	19.51%	26.8%
Best Day	2.01%	4.14%
Worst Day	-5.55%	-7.02%
Best Month	8.58%	14.34%
Worst Month	-6.53%	-6.9%
Best Year	46.26%	60.92%
Worst Year	-1.47%	1.2%
Avg. Drawdown	-1.39%	-1.92%
Avg. Drawdown Days	14	14
Recovery Factor	5.22	6.91
Ulcer Index	0.03	0.03
Serenity Index	2.66	3.97
Avg. Up Month	3.76%	4.83%
Avg. Down Month	-2.15%	-2.27%
Win Days	60.45%	60.57%
Win Month	73.08%	73.08%
Win Quarter	77.78%	77.78%
Win Year	66.67%	100.0%
Beta	-	1.1
Alpha	-	0.07
Correlation	-	84.89%







	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	-0.48	-0.37	0.41	1.95	1.32
2023	0.46	0.81	-2.88	-0.55	0.28	-0.30	7.96	-0.22	3.07	-0.40	0.19	1.81
2024	-0.51	0.15	6.06	-1.09	1.20	2.48	-0.91	-0.50	-0.36	0.00	0.00	0.00

Metric	00713.TW	Strategy
Treynor Ratio	-	96.37%

EOY Returns vs Benchmark

Year	00713.TW	Strategy	Multiplier	Won
2022	-1.47%	1.20%	-0.82	+
2023	46.26%	60.92%	1.32	+
2024	19.28%	26.38%	1.37	+

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2022-08-18	2022-11-29	-10.75%	104
2024-06-21	2024-09-09	-10.46%	81
2023-12-15	2024-02-23	-4.80%	71
2024-03-20	2024-04-26	-4.51%	38
2023-10-13	2023-11-03	-4.22%	22
2023-07-31	2023-08-16	-4.13%	17
2023-03-08	2023-04-11	-3.95%	35
2024-03-14	2024-03-18	-2.95%	5
2022-12-06	2023-01-17	-2.84%	43
2023-09-18	2023-09-28	-2.77%	11