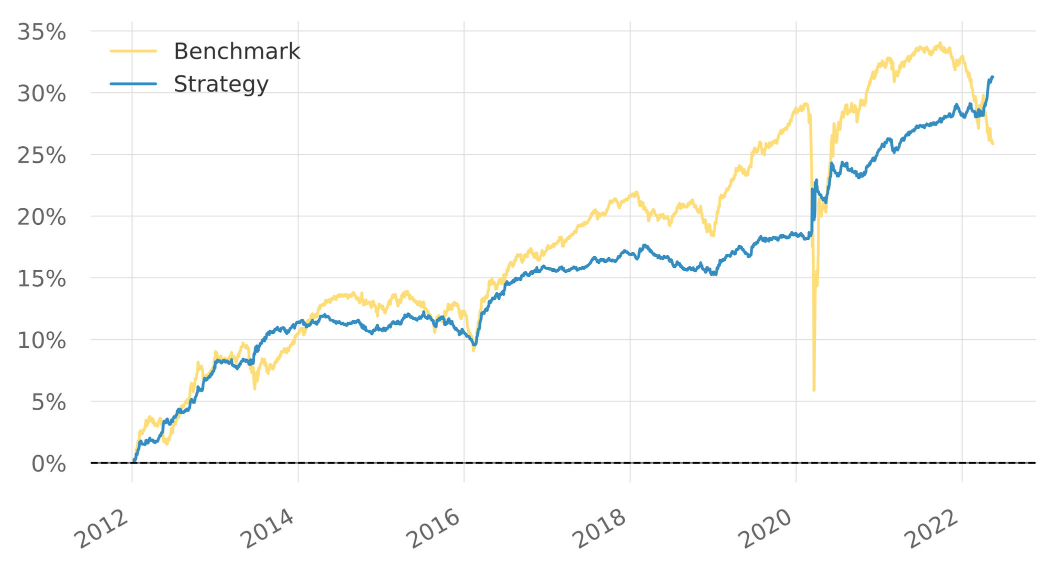
Strategy Tearsheet

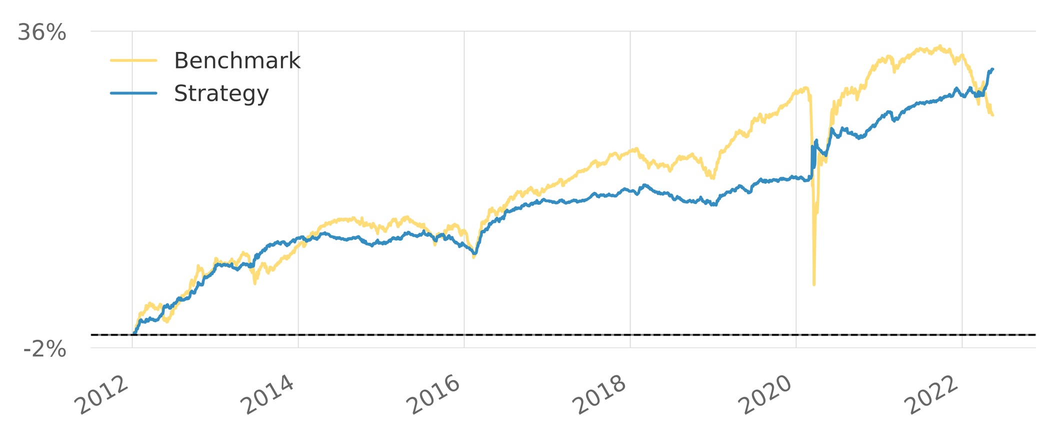
9 Jan, 2012 - 16 May, 2022

Benchmark is CREDIT_SPREAD_HEDGED_RETURN | Generated by QuantStats (v. 0.0.56)

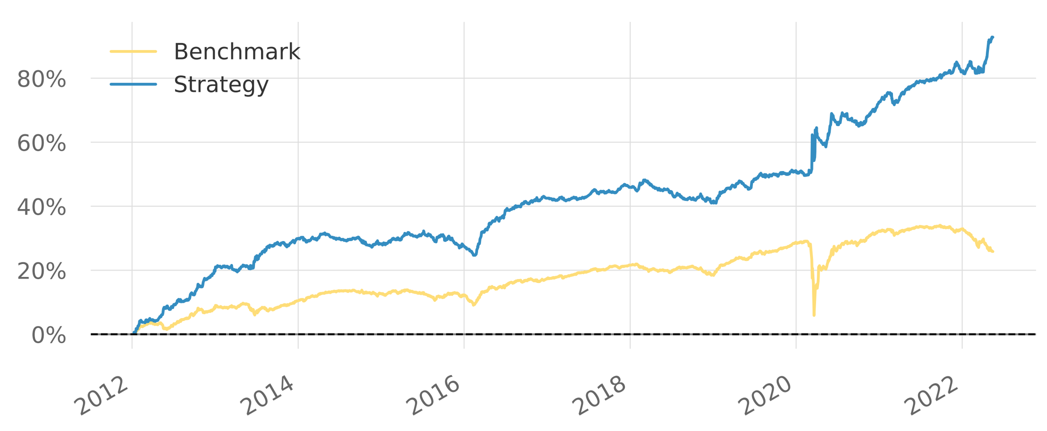
Cumulative Returns vs Benchmark



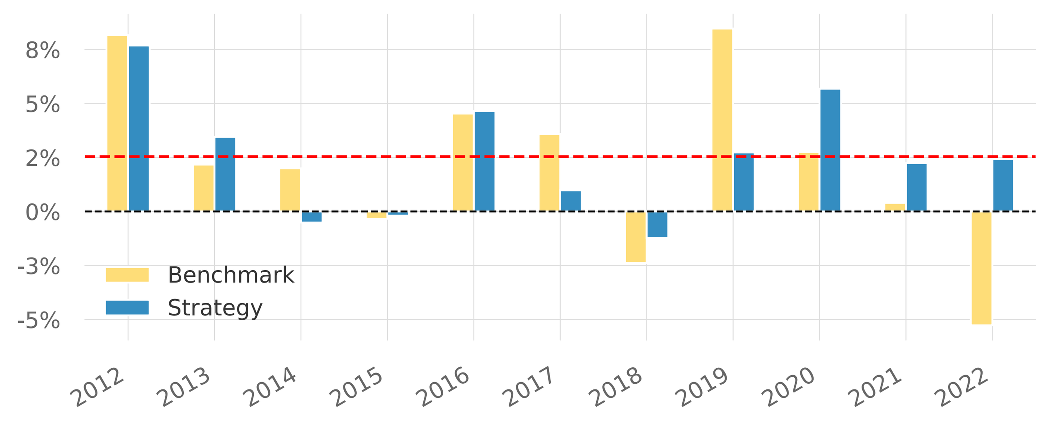
Cumulative Returns vs Benchmark (Log Scaled)



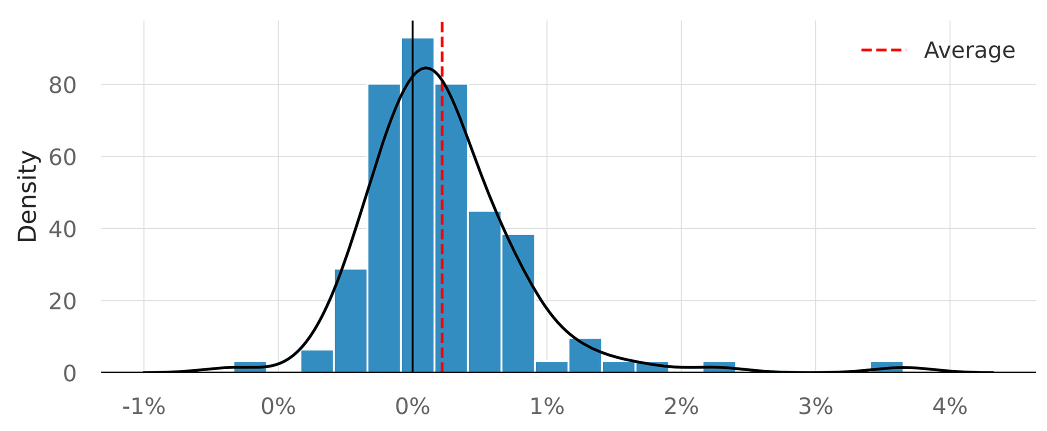
Cumulative Returns vs Benchmark (Volatility Matched)



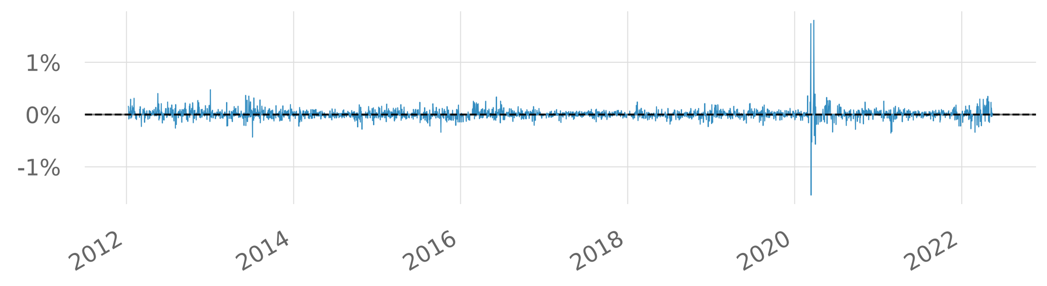
EOY Returns vs Benchmark



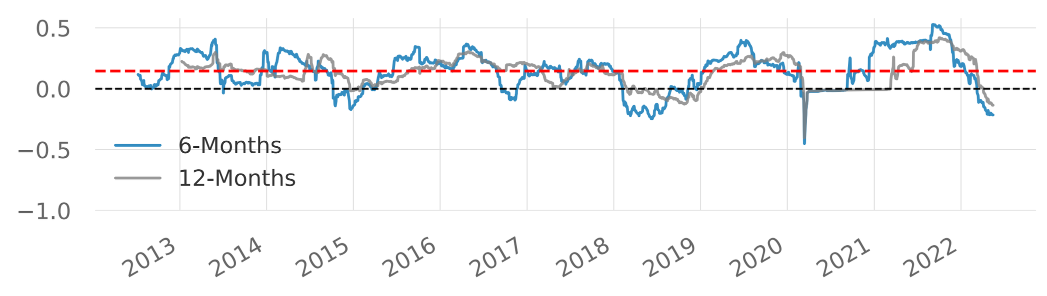
Distribution of Monthly Returns



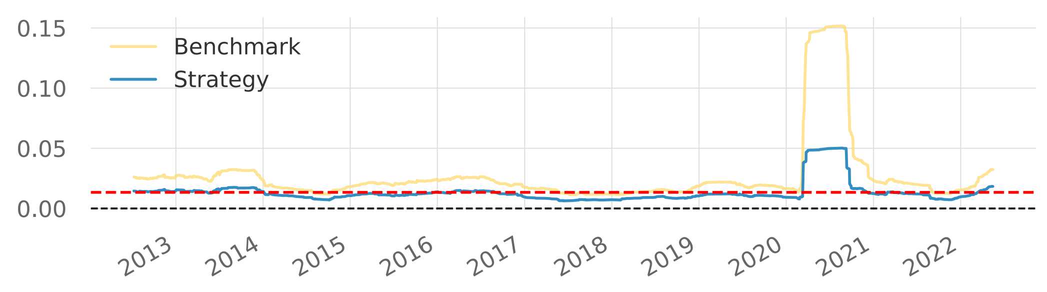
Daily Returns



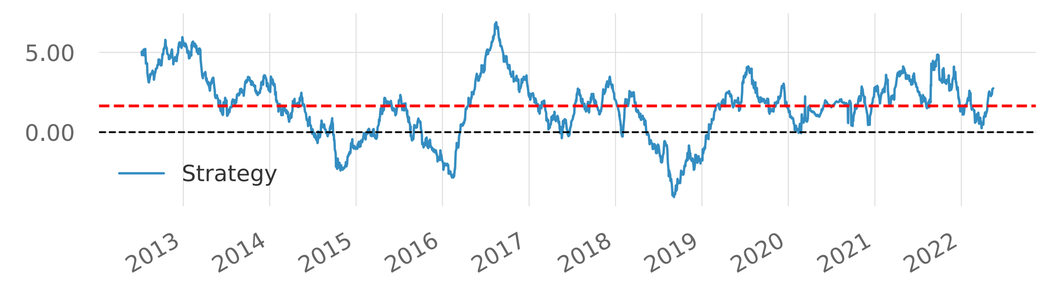
Rolling Beta to Benchmark



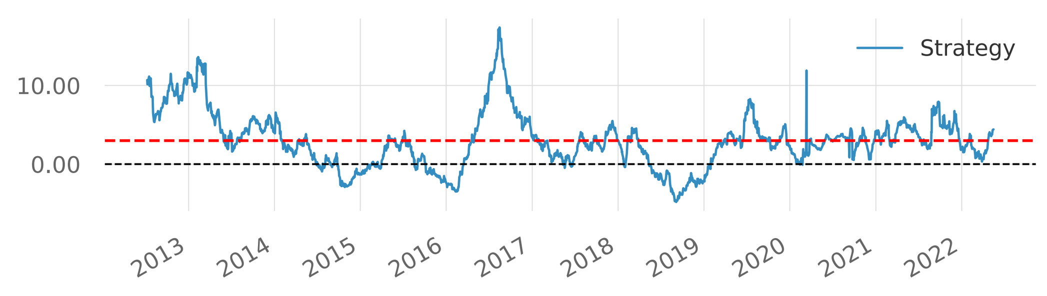
Rolling Volatility (6-Months)



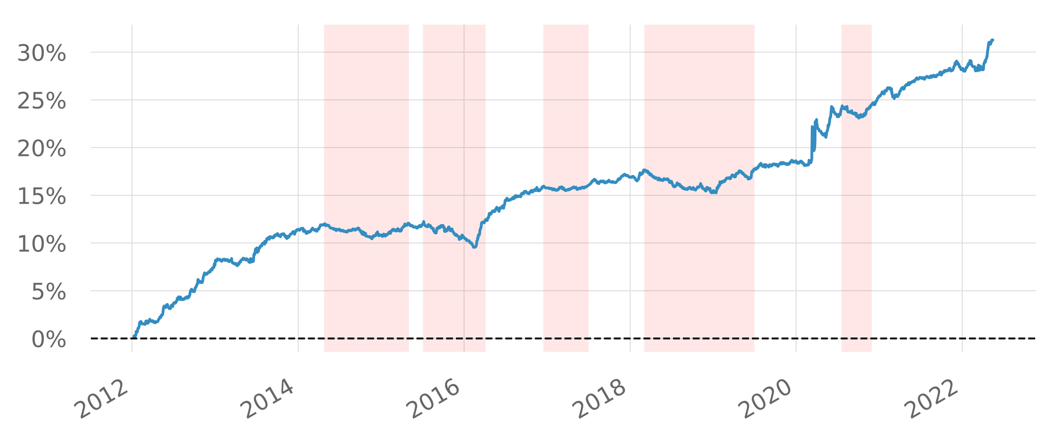
Rolling Sharpe (6-Months)



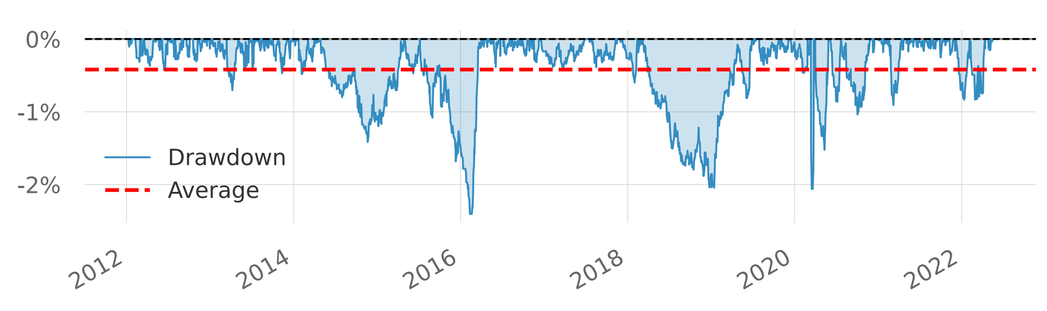
Rolling Sortino (6-Months)



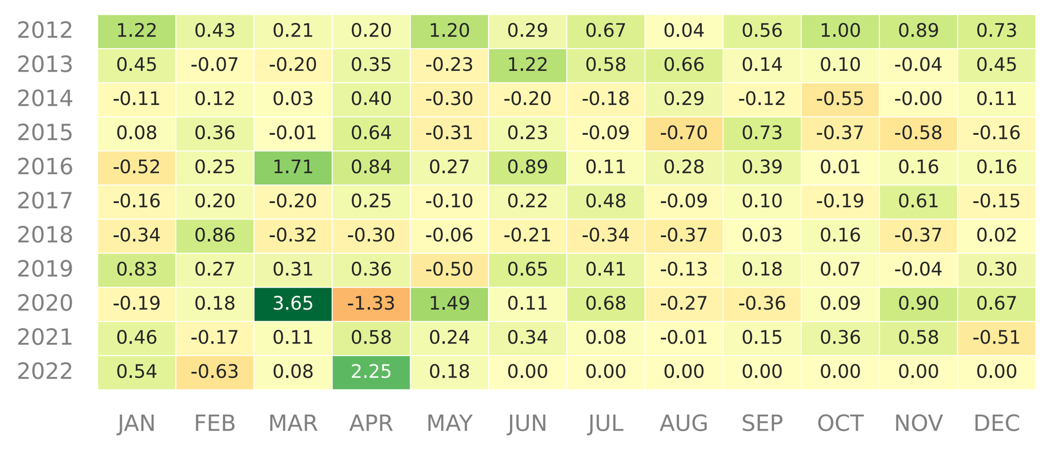
Worst 5 Drawdown Periods



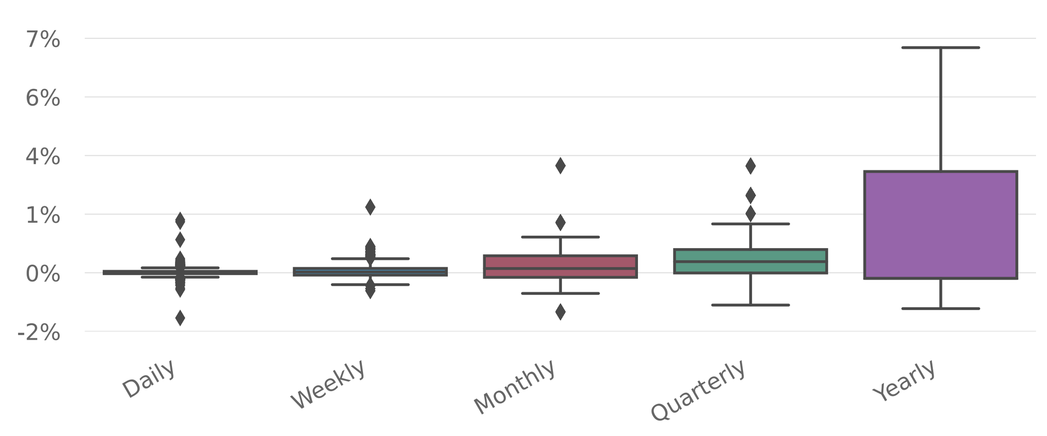
Underwater Plot



Monthly Returns (%)



Return Quantiles



Key Performance Metrics

Metric	Strategy	Benchmark
Risk-Free Rate	0.0%	0.0%
Time in Market	91.0%	100.0%
Cumulative Return	31.27%	25.85%
CAGR﹪	2.66%	2.25%
Sharpe	1.64	0.59
Prob. Sharpe Ratio	100.0%	96.72%
Smart Sharpe	1.55	0.55
Sortino	2.8	0.83
Smart Sortino	2.64	0.78
Sortino/√2	1.98	0.58
Smart Sortino/√2	1.87	0.55
Omega	1.45	1.45
Max Drawdown	-2.4%	-18.0%
Longest DD Days	477	394
Volatility (ann.)	1.61%	3.92%
R^2	0.0	0.0
Information Ratio	0.01	0.01
Calmar	1.11	0.12
Skew	3.17	0.38
Kurtosis	96.96	110.57
Expected Daily	0.01%	0.01%
Expected Monthly	0.22%	0.18%
Expected Yearly	2.5%	2.11%
Kelly Criterion	19.17%	15.93%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-0.16%	-0.4%
Expected Shortfall (cVaR)	-0.16%	-0.4%
Max Consecutive Wins	15	10
Max Consecutive Losses	8	13
Gain/Pain Ratio	0.45	0.17
Gain/Pain (1M)	2.27	0.71
Payoff Ratio	1.26	1.19
Profit Factor	1.45	1.17
Common Sense Ratio	1.82	1.31
CPC Index	1.0	0.75
Tail Ratio	1.26	1.12
Outlier Win Ratio	5.84	2.88
Outlier Loss Ratio	5.92	2.85
MTD	0.18%	-0.22%
3M	2.13%	-3.41%
6M	2.49%	-5.28%
YTD	2.43%	-5.27%
1Y	3.52%	-5.33%
3Y (ann.)	4.08%	0.49%
5Y (ann.)	2.58%	1.08%
10Y (ann.)	2.5%	2.04%
All-time (ann.)	2.66%	2.25%
Best Day	1.8%	4.66%
Worst Day	-1.54%	-3.58%
Best Month	3.65%	5.0%
Worst Month	-1.33%	-9.54%
Best Year	7.68%	8.47%
Worst Year	-1.22%	-5.27%
Avg. Drawdown	-0.23%	-0.44%
Avg. Drawdown Days	23	21
Recovery Factor	13.01	1.44
Ulcer Index	0.01	0.02
Serenity Index	3.96	1.12
Avg. Up Month	0.43%	0.81%
Avg. Down Month	-0.28%	-0.47%
Win Days	54.98%	54.38%
Win Month	64.8%	61.6%
Win Quarter	76.19%	64.29%
Win Year	72.73%	72.73%
Beta	0.03	-
Alpha	0.03	-
Correlation	6.89%	-
Treynor Ratio	1102.82%	-

EOY Returns vs Benchmark

Year	Benchmark	Strategy	Multiplier	Won
2012	8.16%	7.68%	0.94	-
2013	2.17%	3.45%	1.59	+
2014	2.00%	-0.51%	-0.26	-
2015	-0.34%	-0.19%	0.56	+
2016	4.53%	4.65%	1.03	+
2017	3.58%	0.98%	0.27	-
2018	-2.38%	-1.22%	0.51	+
2019	8.47%	2.73%	0.32	-
2020	2.75%	5.68%	2.06	+
2021	0.40%	2.24%	5.63	+
2022	-5.27%	2.43%	-0.46	+

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2015-07-08	2016-04-01	-2.40%	268
2020-03-13	2020-03-25	-2.06%	12
2018-03-08	2019-06-28	-2.04%	477
2020-04-01	2020-05-29	-1.52%	58
2014-04-29	2015-04-29	-1.42%	365
2020-07-23	2020-11-25	-1.04%	125
2021-02-09	2021-04-13	-0.91%	63
2020-06-08	2020-07-22	-0.86%	44
2021-12-08	2022-02-04	-0.84%	58
2022-02-07	2022-04-12	-0.83%	64