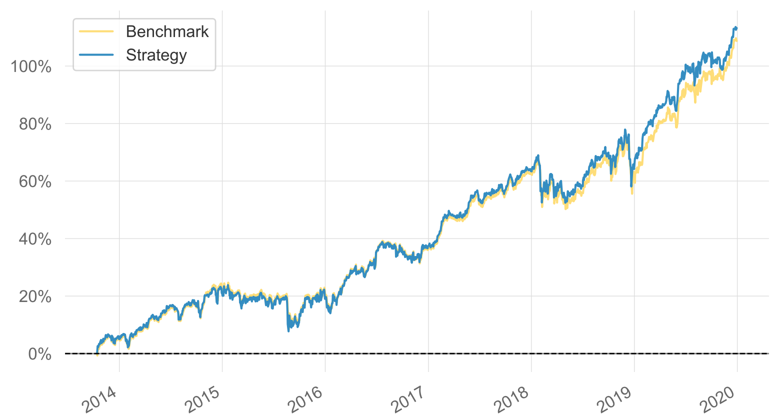
Strategy Tearsheet

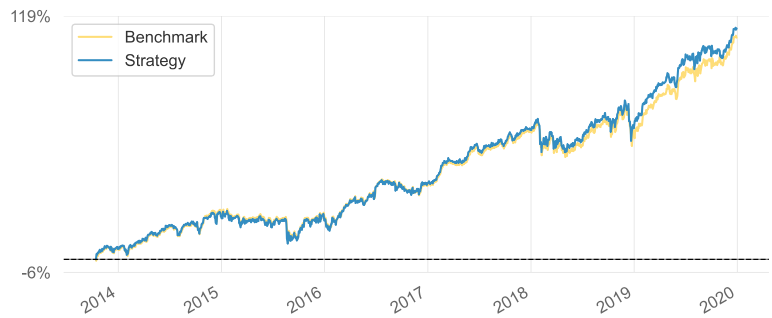
14 Oct, 2013 - 30 Dec, 2019

Generated by QuantStats (v. 0.0.50)

Cumulative Returns vs Benchmark



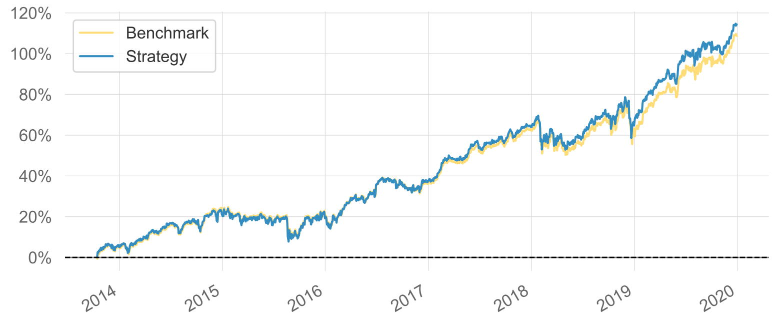
Cumulative Returns vs Benchmark (Log Scaled)



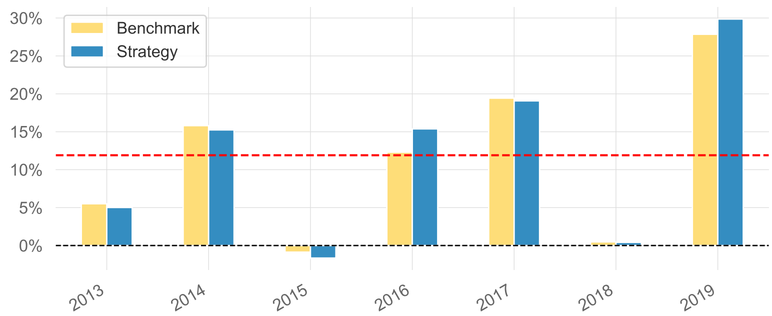
Key Performance Metrics

Metric	Strategy	Benchmark
Risk-Free Rate	0.0%	0.0%
Time in Market	100.0%	100.0%
Cumulative Return	113.21%	108.7%
CAGR﹪	12.96%	12.57%
Sharpe	1.18	1.14
Smart Sharpe	1.15	1.11
Sortino	1.69	1.62
Smart Sortino	1.64	1.58
Sortino/√2	1.19	1.15
Smart Sortino/√2	1.16	1.12
Omega	1.23	1.23
Max Drawdown	-13.01%	-13.02%
Longest DD Days	411	412
Volatility (ann.)	10.87%	10.95%
R^2	0.0	0.0
Calmar	1.0	0.97
Skew	-0.43	-0.45
Kurtosis	3.08	3.12
Expected Daily %	0.05%	0.05%
Expected Monthly %	1.01%	0.99%
Expected Yearly %	11.42%	11.08%
Kelly Criterion	1.19%	9.59%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-1.08%	-1.09%
Expected Shortfall (cVaR)	-1.08%	-1.09%
Gain/Pain Ratio	0.23	0.22

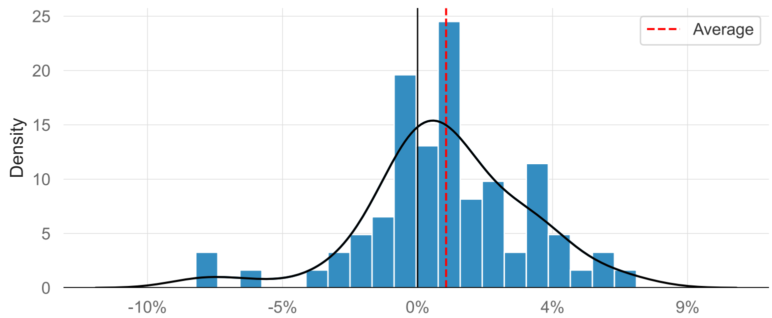
Cumulative Returns vs Benchmark (Volatility Matched)



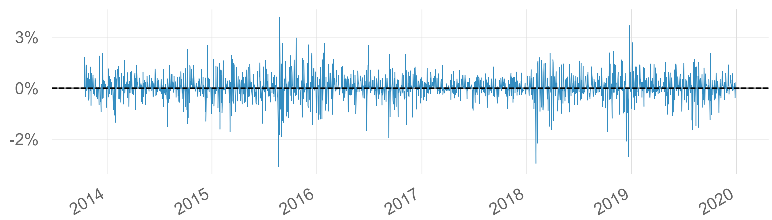
EOY Returns vs Benchmark



Distribution of Monthly Returns

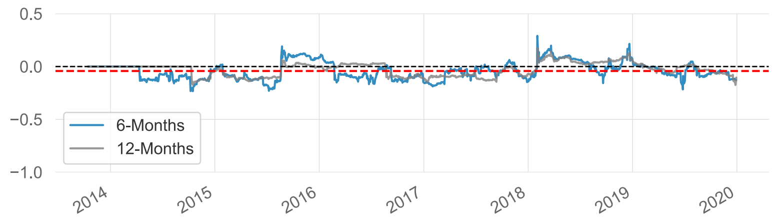


Daily Returns

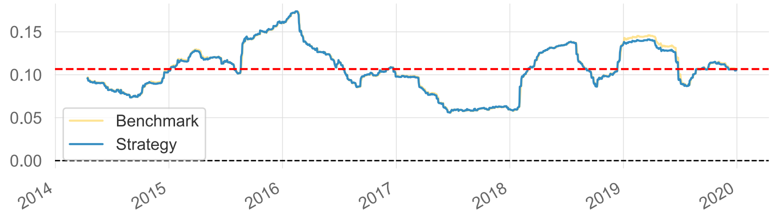


Rolling Beta to Benchmark

Metric	Strategy	Benchmark
Gain/Pain (1M)	1.74	1.74
Payoff Ratio	0.84	0.99
Profit Factor	1.23	1.22
Common Sense Ratio	1.24	1.23
CPC Index	0.56	0.66
Tail Ratio	1.01	1.01
Outlier Win Ratio	3.4	3.4
Outlier Loss Ratio	4.02	3.98
MTD	4.47%	3.82%
3M	4.43%	5.91%
6M	8.42%	10.1%
YTD	29.86%	27.85%
1Y	28.57%	28.82%
3Y (ann.)	15.99%	15.15%
5Y (ann.)	11.99%	11.02%
10Y (ann.)	12.96%	12.57%
All-time (ann.)	12.96%	12.57%
Best Day	3.48%	3.48%
Worst Day	-3.83%	-3.87%
Best Month	8.11%	7.09%
Worst Month	-8.21%	-6.96%
Best Year	29.86%	27.85%
Worst Year	-1.65%	-0.87%
Avg. Drawdown	-1.33%	-1.37%
Avg. Drawdown Days	18	18
Recovery Factor	8.7	8.35
Ulcer Index	0.03	0.03
Serenity Index	3.81	3.39
Avg. Up Month	2.79%	2.67%
Avg. Down Month	-2.17%	-2.2%
Win Days %	55.01%	55.08%
Win Month %	62.67%	69.33%



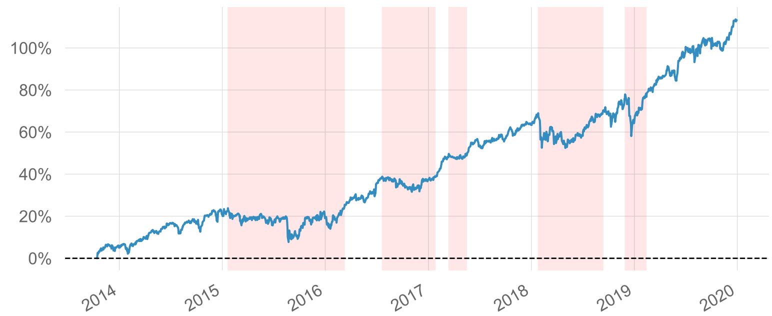
Rolling Volatility (6-Months)



Rolling Sharpe (6-Months)

Rolling Sortino (6-Months)

Worst 5 Drawdown Periods



Underwater Plot

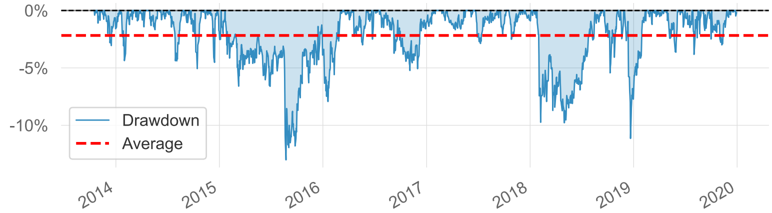
Metric	Strategy	Benchmark
Win Quarter %	76.0%	72.0%
Win Year %	85.71%	85.71%
Beta	-0.03	-
Alpha	0.13	-

EOY Returns vs Benchmark

Year	Benchmark	Strategy	Multiplier	Won
2013	5.51%	5.02%	0.91	-
2014	15.81%	15.24%	0.96	-
2015	-0.87%	-1.65%	1.90	-
2016	12.30%	15.38%	1.25	+
2017	19.43%	19.07%	0.98	-
2018	0.48%	0.41%	0.87	-
2019	27.85%	29.86%	1.07	+

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2015-01-22	2016-03-08	-13.01%	411
2018-11-30	2019-02-11	-11.14%	73
2018-01-26	2018-09-11	-9.77%	228
2018-09-21	2018-11-05	-5.43%	45
2016-07-22	2017-01-24	-5.23%	186
2014-09-19	2014-10-29	-5.06%	40
2014-12-02	2014-12-24	-4.52%	22
2014-07-09	2014-08-22	-4.39%	44
2014-01-16	2014-02-13	-4.37%	28
2019-07-30	2019-08-16	-3.82%	17



Monthly Returns (%)

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2013	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4.04	1.60	-0.64
2014	-2.71	4.44	2.97	3.24	0.50	2.48	-3.86	4.08	-0.36	3.30	1.60	-1.00
2015	-0.70	0.91	-2.71	1.01	0.37	-2.32	1.92	-8.21	1.28	8.11	0.39	-0.94
2016	1.21	1.48	5.48	-0.19	0.21	4.85	2.01	-0.98	-0.64	-1.88	-1.01	4.19
2017	1.26	6.67	-0.36	-0.16	4.58	-0.74	1.57	0.83	-0.03	1.18	3.08	-0.03
2018	1.19	-5.97	-0.54	-0.23	1.23	1.41	4.29	1.22	1.32	-0.05	4.88	-7.60
2019	7.00	3.17	2.63	1.96	-1.91	5.69	0.28	3.11	-0.28	-0.26	0.92	4.47

Return Quantiles