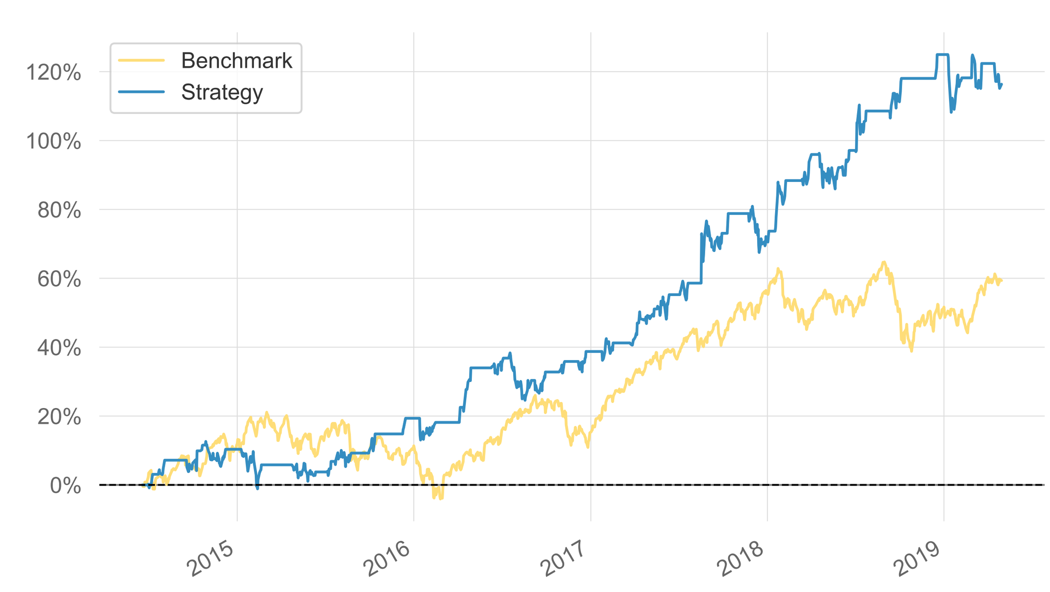
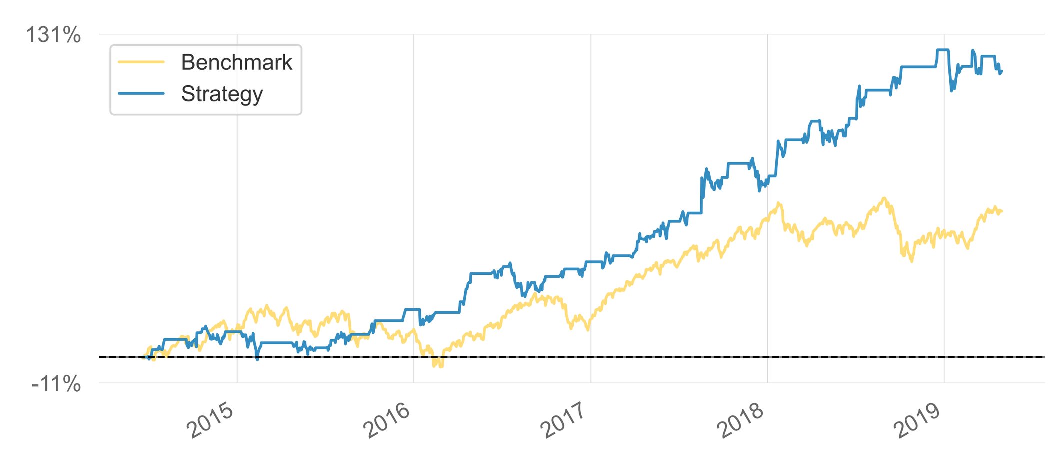
Pairs-Trading(XumitCapital) 19 Jun, 2014 - 30 Apr, 2019

Benchmark is ^CRSLDX | Generated by QuantStats (v. 0.0.56)

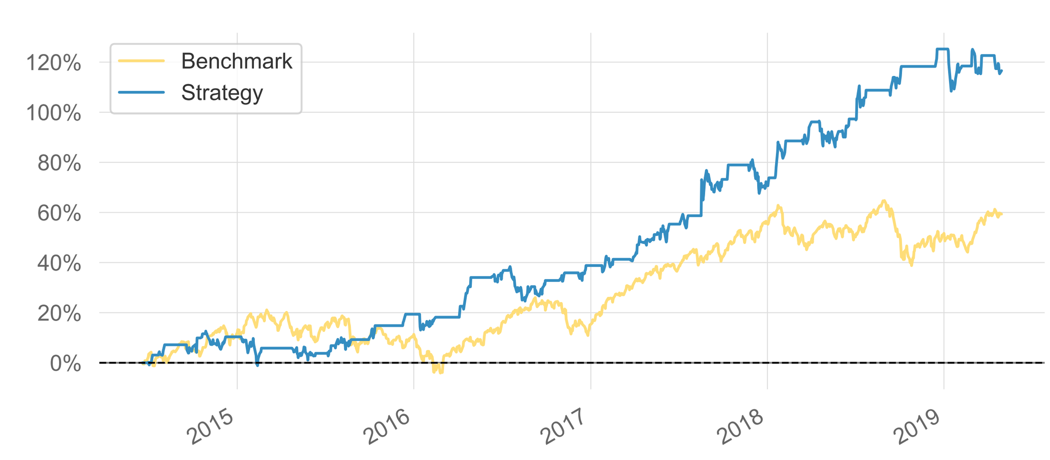
Cumulative Returns vs Benchmark



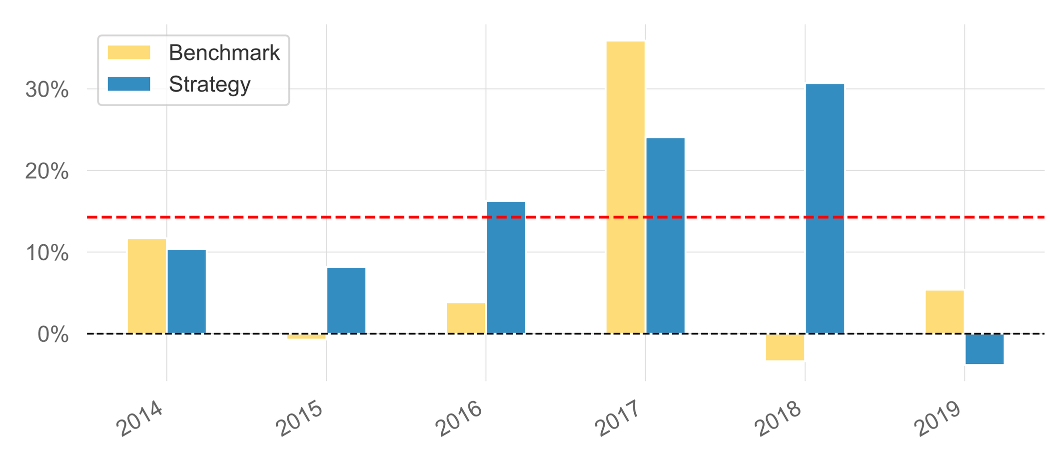
Cumulative Returns vs Benchmark (Log Scaled)



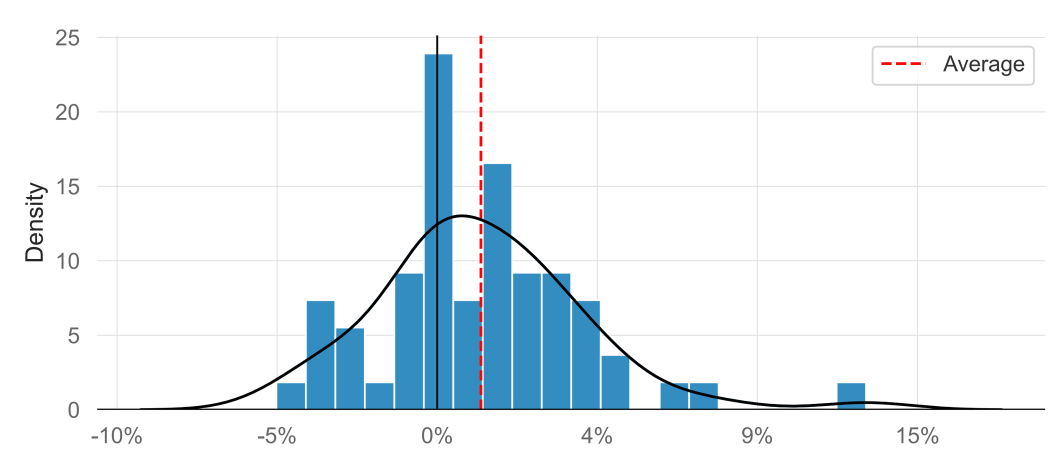
Cumulative Returns vs Benchmark (Volatility Matched)



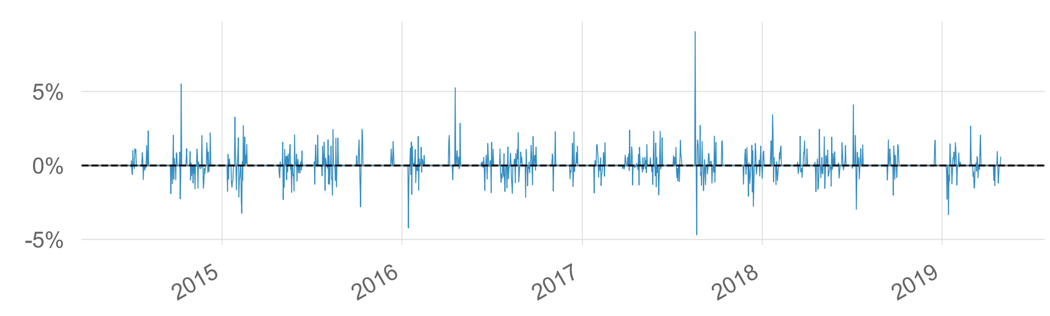
EOY Returns vs Benchmark



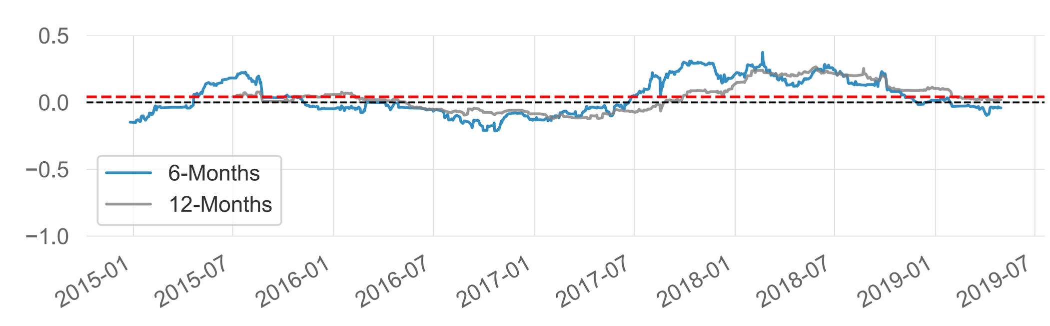
Distribution of Monthly Returns



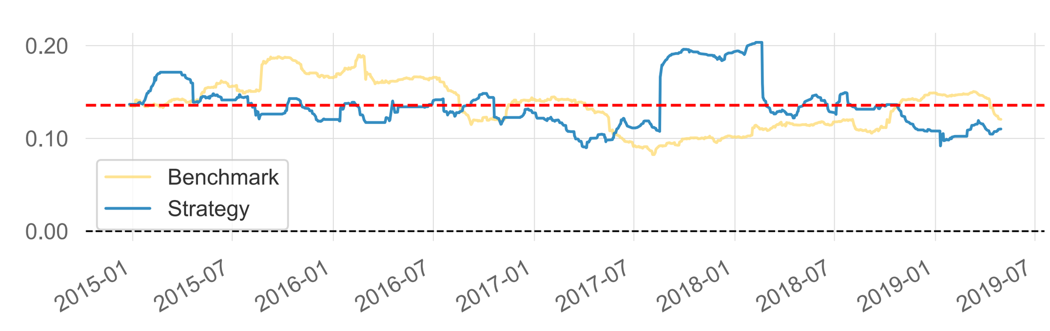
Daily Returns



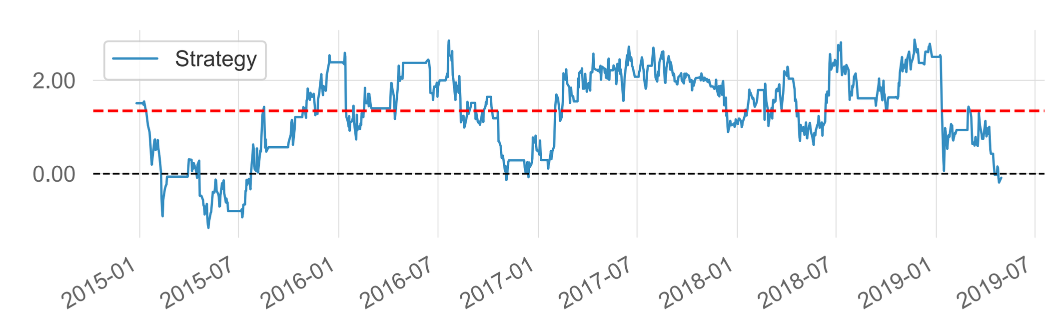
Rolling Beta to Benchmark



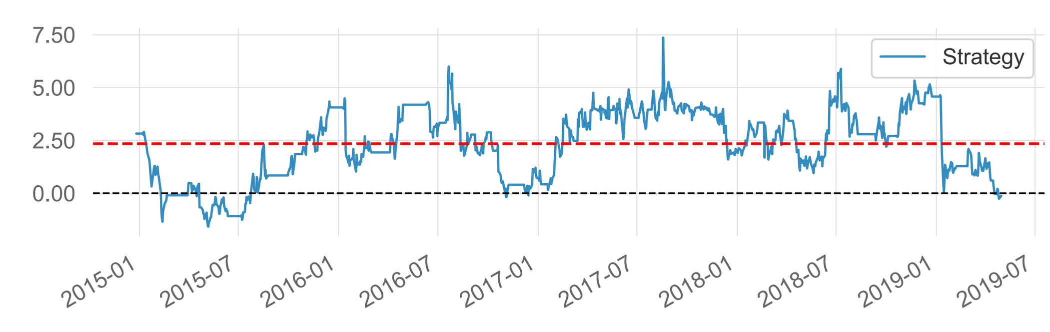
Rolling Volatility (6-Months)



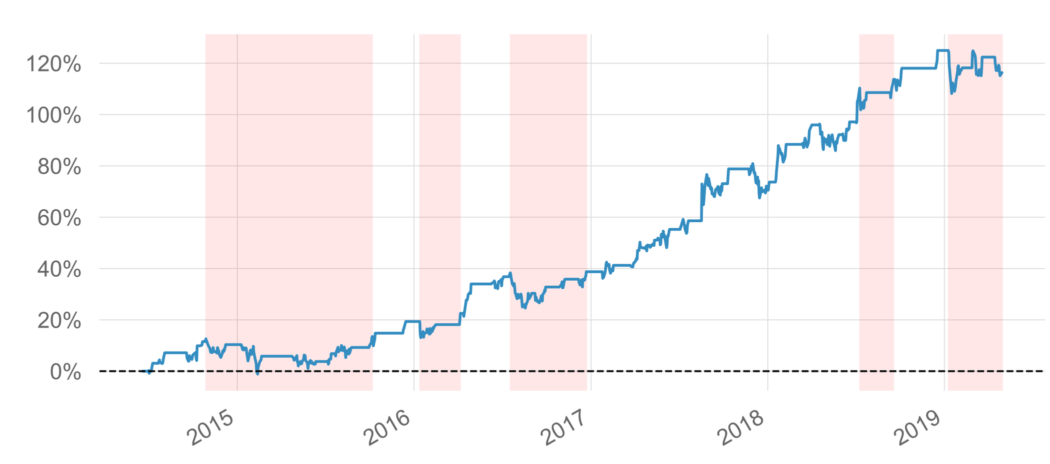
Rolling Sharpe (6-Months)



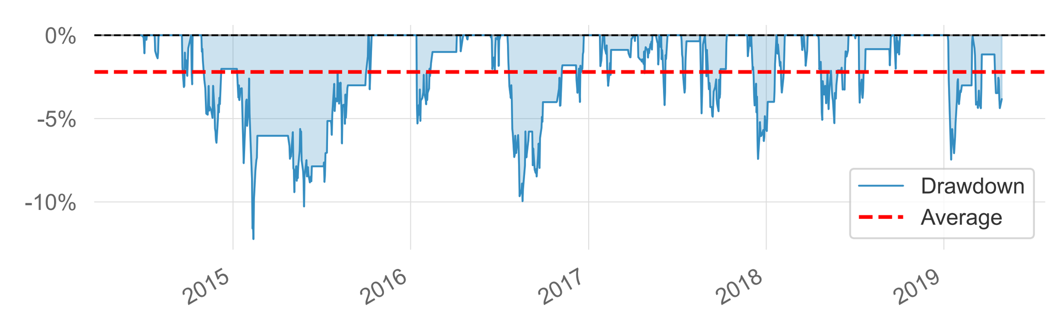
Rolling Sortino (6-Months)



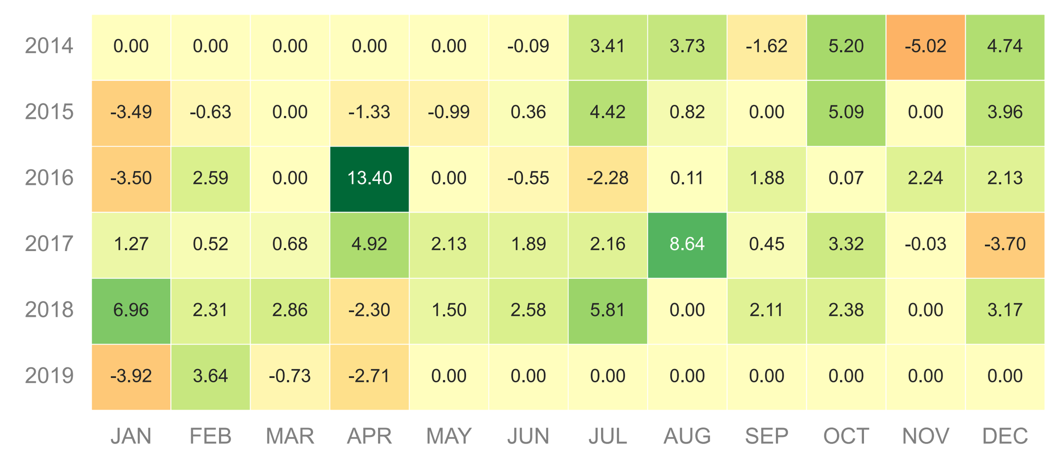
Worst 5 Drawdown Periods



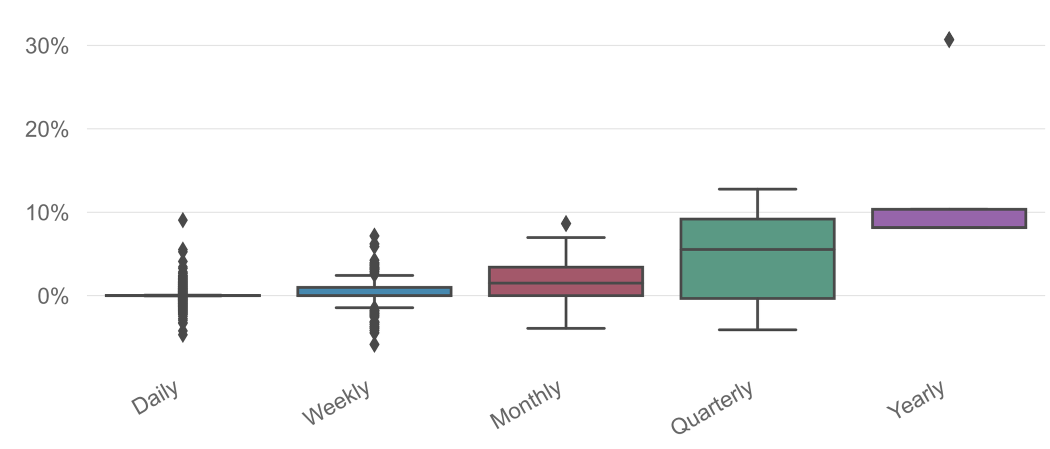
Underwater Plot



Monthly Returns (%)



Return Quantiles



Key Performance Metrics

Metric	Strategy	Benchmark
Risk-Free Rate	0.0%	0.0%
Time in Market	47.0%	100.0%
Cumulative Return	116.36%	59.35%
CAGR﹪	17.19%	10.05%
Sharpe	1.26	0.79
Prob. Sharpe Ratio	99.51%	95.96%
Smart Sharpe	1.2	0.75
Sortino	2.07	1.08
Smart Sortino	1.98	1.03
Sortino/√2	1.46	0.76
Smart Sortino/√2	1.4	0.73
Omega	1.36	1.36
Max Drawdown	-12.23%	-20.82%
Longest DD Days	342	520
Volatility (ann.)	13.63%	13.65%
R^2	0.0	0.0
Information Ratio	0.02	0.02
Calmar	1.41	0.48
Skew	1.3	-0.73
Kurtosis	15.08	3.84
Expected Daily	0.06%	0.04%
Expected Monthly	1.32%	0.79%
Expected Yearly	13.73%	8.08%
Kelly Criterion	10.07%	9.74%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-1.34%	-1.37%
Expected Shortfall (cVaR)	-1.34%	-1.37%
Max Consecutive Wins	6	15
Max Consecutive Losses	5	9
Gain/Pain Ratio	0.36	0.14
Gain/Pain (1M)	2.55	0.75
Payoff Ratio	1.03	0.97
Profit Factor	1.36	1.14
Common Sense Ratio	1.64	1.06
CPC Index	0.76	0.62
Tail Ratio	1.2	0.93
Outlier Win Ratio	6.74	3.56
Outlier Loss Ratio	2.49	3.24
MTD	-2.71%	0.65%
3M	-1.06%	8.89%
6M	-0.77%	12.24%
YTD	-3.83%	5.39%
1Y	13.34%	2.34%
3Y (ann.)	17.85%	12.82%
5Y (ann.)	17.19%	10.05%
10Y (ann.)	17.19%	10.05%
All-time (ann.)	17.19%	10.05%
Best Day	9.05%	3.26%
Worst Day	-4.69%	-6.71%
Best Month	13.4%	10.67%
Worst Month	-5.02%	-8.77%
Best Year	30.7%	35.91%
Worst Year	-3.83%	-3.38%
Avg. Drawdown	-2.96%	-2.22%
Avg. Drawdown Days	33	30
Recovery Factor	9.51	2.85
Ulcer Index	0.03	0.07
Serenity Index	4.69	0.59
Avg. Up Month	3.7%	2.97%
Avg. Down Month	-2.92%	-3.61%
Win Days	54.37%	55.45%
Win Month	69.23%	61.02%
Win Quarter	61.9%	71.43%
Win Year	83.33%	66.67%
Beta	0.01	-
Alpha	0.17	-
Correlation	0.85%	-
Treynor Ratio	13684.34%	-

EOY Returns vs Benchmark

Year	Benchmark	Strategy	Multiplier	Won
2014	11.69%	10.35%	0.89	-
2015	-0.72%	8.16%	-11.30	+
2016	3.84%	16.25%	4.23	+
2017	35.91%	24.06%	0.67	-
2018	-3.38%	30.70%	-9.09	+
2019	5.39%	-3.83%	-0.71	-

Worst 10 Drawdowns

Started	Recovered	Drawdown	Days
2014-10-29	2015-10-06	-12.23%	342
2016-07-19	2016-12-22	-9.96%	156
2019-01-10	2019-04-30	-7.46%	110
2017-12-04	2018-01-22	-7.42%	49
2016-01-14	2016-04-05	-5.30%	82
2018-04-19	2018-06-19	-5.28%	61
2017-08-29	2017-10-12	-4.89%	44
2017-08-21	2017-08-28	-4.69%	7
2017-05-31	2017-06-12	-4.19%	12
2018-07-11	2018-09-17	-4.05%	68